

NUVEEN SENIOR INCOME FUND  
Form N-CSRS  
April 09, 2015

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED  
MANAGEMENT INVESTMENT COMPANIES**

Investment Company Act file number 811-09571

Nuveen Senior Income Fund  
(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606  
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606  
(Name and address of agent for service)

Registrant's telephone number, including area code: (312) 917-7700

Date of fiscal year July 31  
end:

Date of reporting period: January 31, 2015

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR unless the Form displays a currently valid Office of Management and Budget ( OMB ) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. SS. 3507.

---

**ITEM 1. REPORTS TO SHAREHOLDERS**

---

Closed-End Funds

Nuveen Investments

**Closed-End Funds**

**Semi-Annual Report** January 31, 2015

**NSL**

Nuveen Senior Income Fund

**JFR**

Nuveen Floating Rate Income Fund

**JRO**

Nuveen Floating Rate Income Opportunity Fund

**JSD**

Nuveen Short Duration Credit Opportunities Fund

**JQC**

Nuveen Credit Strategies Income Fund

---

**NUVEEN INVESTMENTS ACQUIRED BY TIAA-CREF**

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$851 billion in assets under management as of December 31, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen is operating as a separate subsidiary within TIAA-CREF's asset management business.

---

**Table**

**of Contents**

|                                                 |     |
|-------------------------------------------------|-----|
| Chairman's Letter to Shareholders               | 4   |
| Portfolio Managers' Comments                    | 5   |
| Fund Leverage                                   | 9   |
| Common Share Information                        | 10  |
| Risk Considerations                             | 12  |
| Performance Overview and Holding Summaries      | 14  |
| Shareholder Meeting Report                      | 24  |
| Portfolios of Investments                       | 25  |
| Statement of Assets and Liabilities             | 75  |
| Statement of Operations                         | 76  |
| Statement of Changes in Net Assets              | 77  |
| Statement of Cash Flows                         | 80  |
| Financial Highlights                            | 82  |
| Notes to Financial Statements                   | 89  |
| Additional Fund Information                     | 106 |
| Glossary of Terms Used in this Report           | 108 |
| Reinvest Automatically, Easily and Conveniently | 109 |

Nuveen Investments



## **Chairman's Letter**

### **to Shareholders**

#### **Dear Shareholders,**

A pattern of divergence has emerged in the past year. Steady and moderate growth in the U.S. economy helped sustain the stock market's bull run another year. U.S. bonds also performed well, amid subdued inflation, interest rates that remained unexpectedly low and concerns about the economic well-being of the rest of the world. The stronger domestic economy enabled the U.S. Federal Reserve (Fed) to gradually reduce its large scale bond purchases, known as quantitative easing (QE), without disruption to the markets, as well as begin to set expectations for a transition into tightening mode.

The story outside the U.S., however, was different. European growth was stagnating and Japan fell into a recession, contributing to the bouts of volatility in their markets. China's economy decelerated and, despite running well above the rate of other major global economies, investors feared it looked slow by China's standards. Compounding these concerns were a surprisingly steep decline in oil prices, the U.S. dollar's rally and an increase in geopolitical tensions, including the Russia-Ukraine crisis and terrorist attacks across the Middle East and Africa, as well as more recently in Europe.

While a backdrop of healthy economic growth in the U.S. and the continuation of accommodative monetary policy (with the central banks of Japan and potentially Europe stepping in where the Fed has left off) bodes well for the markets, the global outlook has become more uncertain. Indeed, volatility is likely to feature more prominently in the investment landscape going forward. Such conditions underscore the importance of professional investment management. Experienced investment teams have weathered the market's ups and downs in the past and emerged with a better understanding of the sensitivities of their asset class and investment style, particularly in times of turbulence. We recognize the importance of maximizing gains, while striving to minimize volatility.

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

William J. Schneider  
Chairman of the Board  
March 26, 2015

Nuveen Investments

4

---

## **Portfolio Managers'**

### **Comments**

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

*The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, Inc. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2015.*

### **What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2015?**

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. Under normal market conditions the Fund maintains a portfolio with an average duration that does not exceed two years.

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

**Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ**

**significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.**

**Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.**

**Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.**

Nuveen Investments

5

---

## **Portfolio Managers' Comments (continued)**

During the six-month reporting period, assets across the high yield and bank loan markets posted negative returns as heightened volatility plagued credit markets on weakened investor sentiment and rising risk aversion. The volatility experienced by most market participants was driven in most part by a dramatic drop in commodity prices, primarily oil. In addition, a contrast materialized between the pace of economic growth domestically in the U.S. and that of both developed and developing countries around the globe. While the U.S. appears to be experiencing improving economic conditions, the rest of the world appears to be struggling with how to spur similar growth. The dramatic drop in oil, along with interest rate expectations globally, has also broadly dampened inflationary concerns.

Across credit markets, volatility remained elevated during the reporting period. At the top of the capital structure, loan markets held in nicely for the reporting period relative to high yield. Throughout the reporting period, the loan market was defined by continued retail mutual fund outflows being largely offset by supportive institutional demand; predominantly collateralized loan obligations (CLO) issuance. The loan market experienced increased volatility, driven largely by fourth quarter weakness, and finished with a vast majority of the loan market priced below par. In addition, while energy is only a fractional representation of the loan market, weakness in the sector seemingly re-priced risk across all credit assets as well as increased default concerns in the energy sector. Default activity on a dollar amount basis increased during the reporting period primarily due to the default within the public gaming industry for Caesars Entertainment Operating Company, Inc. on \$5.5 billion in loans. We did not own any of these holdings. In total for the reporting period, seven loans defaulted on a total of \$8.7 billion. The default rate increased to 1.70%, excluding TXU bankruptcy that occurred in April 2014, which was generally anticipated by the market. Including TXU bankruptcy, the rate was 4.5% which did increase that rate above the 15-year historical average of 3.5%.

The high yield corporate bond market was impacted as global growth concerns started gaining traction, oil prices began what became a tumultuous slide and credit markets began to discern the creditworthiness of many issuers, mainly energy related names. The energy sector, dominated by offshore drilling and exploration/production companies, started the year representing nearly one-fifth of the high yield market. As oil prices slid heavily throughout the second half of the reporting period, much of the positive gains the high yield market experienced up until that point in the year had been erased.

Lastly, within the convertible bond markets returns were rather solid for the reporting period. The convertible market gave back much of the gains achieved in the first six months of the year as equities retreated, credit markets sold off and convertible valuations cheapened. Interestingly, late in the fourth quarter convertibles rebounded and recovered much of the losses in the first part of the quarter and finished the reporting period ahead of both the high yield and the bank loan markets.

## **How did the Funds perform during this six-month reporting period ended January 31, 2015?**

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

For NSL, JFR, JRO and JSD loans in the information technology, health care and food and drug sectors contributed to performance. However, these could not offset our loans in the energy sector, which contributed to the Funds underperformance versus its benchmark. Also contributing to the Funds

underperformance was a holding in the media & telecom sector. For JSD, a short bond position positively contributed to performance.

The loans within technology hardware and services company Dell International helped boost returns for the reporting period. The loan is a BBB-rated issue of a corporation that performed well and continues to generate strong free cash flow. We also believe the borrower has a strong credit profile with an attractive coupon relative to other BBB-rated names

Nuveen Investments

6

---

in the sector and has outperformed during volatile market environments. We continue to maintain this position as a core holding as it provides a more defensive exposure to the asset class.

In the food and staples retailing sector, the loans of food retailer Albertsons also benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term.

In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields.

Energy holdings, while only a modest representation, which was approximately 4%, of the overall markets, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures, of approximately 2%, that detracted from overall performance. Specifically, the loan of Fieldwood Energy, LLC, Drill Rigs Holdings, Inc., Energy & Exploration Partners and Seadrill Partners, LLC. weighed on performance during the reporting period.

Also detracting from performance were the bonds of Clear Channel Communications, Inc., a diversified media and entertainment company. The bonds were impacted as riskier assets experienced a sell-off during the second half of the reporting period.

For JSD, we also continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a positive effect on performance.

For JQC, overall the Fund continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans and equity holdings modestly contributed to portfolio returns. Our high yield bond holdings detracted from performance. In the food and staples retailing sector, the loans of food retailer Albertsons, Inc. benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term. In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields. Energy holdings, while only a modest representation of the overall markets and the Fund's portfolio, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures that detracted from overall performance. Specifically, the term loans of Fieldwood Energy, LLC, and Offshore Group Investment Limited weighed on performance during the reporting period. Lastly, Cengage Learning Acquisitions, Inc. reorg equity detracted from performance. The equity continued to trade down after reporting disappointing third quarter results. Cengage went into chapter 11 and as part of its reorganization plan reached with creditors, we received a portion of the reorganized equity of the firm. We believe the company, which has significant market share in this consolidated industry, will improve its balance sheet and there will be value distributed to the lenders.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or

currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a

Nuveen Investments

7

---

**Portfolio Managers' Comments** (continued)

LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

Nuveen Investments

8

---

**Fund****Leverage****IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE**

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings and for NSL, JFR and JRO, Variable Rate Term Preferred (VRTP) Shares. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a slightly negative impact on performance during this reporting period.

The Funds also used interest rate swap contracts to partially fix the interest cost of leverage, which as mentioned previously, is through bank borrowings and or VRTP Shares. During the reporting period, NSL, JFR, JRO and JQC unwound their respective swap contracts. JSD began the reporting period with three swap contracts, one of which matured and another was unwound prior to the end of the reporting period. The swap contracts held by NSL, JFR, JRO and JQC had an overall negligible impact on Fund performance, while JSD's swap contracts detracted modestly from overall Fund performance.

As of January 31, 2015, the Funds' percentages of leverage are shown in the accompanying table.

|                      | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|----------------------|------------|------------|------------|------------|------------|
| Effective Leverage*  | 37.88%     | 37.97%     | 37.95%     | 31.11%     | 30.88%     |
| Regulatory Leverage* | 37.88%     | 37.97%     | 37.95%     | 31.11%     | 30.88%     |

\* Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

**THE FUNDS' REGULATORY LEVERAGE***Bank Borrowings*

The Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2015, the Funds outstanding bank borrowings are as shown in the accompanying table.

|                 | <b>NSL</b>    | <b>JFR</b>    | <b>JRO</b>    | <b>JSD</b>   | <b>JQC</b>    |
|-----------------|---------------|---------------|---------------|--------------|---------------|
| Bank Borrowings | \$112,500,000 | \$270,300,000 | \$188,800,000 | \$85,200,000 | \$608,400,000 |

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.

*Variable Rate Term Preferred Shares*

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

In addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. As of January 31, 2015, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

|                                                                                                                                            | <b>NSL</b>   | <b>JFR</b>    | <b>JRO</b>   |
|--------------------------------------------------------------------------------------------------------------------------------------------|--------------|---------------|--------------|
| VRTP Shares, at liquidation value                                                                                                          | \$58,000,000 | \$139,000,000 | \$98,000,000 |
| Refer to Notes to Financial Statements, Note 1 General Information and Significant Accounting Policies for further details on VRTP Shares. |              |               |              |

Nuveen Investments

9

**Common Share****Information****DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2015. Each Fund's distribution levels may vary over time based on each Fund's investment activities and portfolio investment value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

| <b>Per Common Share Amounts</b> |            |            |            |            |            |
|---------------------------------|------------|------------|------------|------------|------------|
| <b>Ex-Dividend Date</b>         | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
| August 2014                     | \$0.0350   | \$0.0600   | \$0.0630   | \$0.0970   | \$0.0435   |
| September                       | 0.0350     | 0.0600     | 0.0630     | 0.0970     | 0.0435     |
| October                         | 0.0350     | 0.0600     | 0.0630     | 0.0970     | 0.0435     |
| November                        | 0.0350     | 0.0600     | 0.0630     | 0.0970     | 0.0435     |
| December                        | 0.0350     | 0.0600     | 0.0630     | 0.0970     | 0.0435     |
| January 2015                    | 0.0350     | 0.0600     | 0.0630     | 0.0970     | 0.0435     |
| Long-Term Capital Gain*         | \$         | \$         | \$         | \$0.0376   | \$         |
| Current Distribution Rate**     | 6.51%      | 6.64%      | 6.82%      | 6.95%      | 5.96%      |

\* Distribution paid in December 2014.

\*\* Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of January 31, 2015, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the six months ended January 31, 2015, were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of

elements other than net investment income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

Nuveen Investments

10

---

**COMMON SHARE REPURCHASES**

During August 2014, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2015, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

|                                                    | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|----------------------------------------------------|------------|------------|------------|------------|------------|
| Common Shares Cumulatively Repurchased and Retired | 0          | 147,593    | 19,400     | 0          | 4,500,400  |
| Common Shares Authorized for Repurchase            | 3,865,000  | 5,515,000  | 3,850,000  | 1,010,000  | 13,620,000 |

During the current reporting period, the Funds repurchased and retired common shares at a weighted average price per share and a weighted average discount per common share as shown in the accompanying table.

|                                                                    | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|--------------------------------------------------------------------|------------|------------|------------|------------|------------|
| Common Shares Repurchased and Retired                              | 0          | 0          | 0          | 0          | 144,208    |
| Weighted Average Price Per Common Share Repurchased and Retired    | \$ 0       | \$ 0       | \$ 0       | \$ 0       | \$ 8.57    |
| Weighted Average Discount Per Common Share Repurchased and Retired | 0%         | 0%         | 0%         | 0%         | 13.77%     |

**COMMON SHARE EQUITY SHELF PROGRAMS**

During the reporting period, the following Funds were authorized to issue additional shares through their ongoing equity shelf programs. Under these programs, each Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price or above the Fund's NAV per common share. Under the equity shelf programs, the Funds are authorized to issue the following number of additional common shares:

|                                     | <b>JSD</b> | <b>JQC</b> |
|-------------------------------------|------------|------------|
| Additional Common Shares Authorized | 1,000,000  | 13,600,000 |

During the current reporting period, the Funds did not sell any common shares through their equity shelf programs.

As of November 30, 2014, the Funds' shelf offering registration statement are no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

**OTHER COMMON SHARE INFORMATION**

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

As of January 31, 2015, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

|                                           | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|-------------------------------------------|------------|------------|------------|------------|------------|
| Common Share NAV                          | \$ 7.24    | \$ 12.12   | \$ 12.19   | \$ 18.69   | \$ 10.01   |
| Common Share Price                        | \$ 6.45    | \$ 10.84   | \$ 11.09   | \$ 16.76   | \$ 8.76    |
| Premium/(Discount) to NAV                 | (10.91)%   | (10.56)%   | (9.02)%    | (10.33)%   | (12.49)%   |
| 6-Month Average Premium/(Discount) to NAV | (7.71)%    | (9.02)%    | (7.80)%    | (9.81)%    | (12.70)%   |

Nuveen Investments

## Risk

### Considerations

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

**Investment, Market and Price Risk.** An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

**Leverage Risk.** The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

**Tax Risk.** The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

**Issuer Credit Risk.** This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

**Illiquid Securities Risk.** This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

**Preferred Stock Risk.** Preferred stocks are subordinated to bonds and other debt instruments in a company's capital structure, and therefore are subject to greater credit risk.

**Call Risk or Prepayment Risk.** Issuers may exercise their option to prepay principal earlier than scheduled, forcing the Fund to reinvest in lower-yielding securities.

**Counterparty Risk.** To the extent that a Fund's derivative investments are purchased or sold in over-the-counter transactions, the Fund will be exposed to the risk that counter-parties to these transactions will be unable to meet their obligations.

**Non-Investment Grade or Below-Investment Grade Risk.** Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

**Non-U.S. Securities Risk.** Investments in non-U.S securities involve special risks not typically associated with domestic investments including currency risk and adverse political, social and economic development. These risks often are magnified in emerging markets.



**Unrated Investment Risk.** In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

**Interest Rate Swaps Risk.** The risk that yields will move in the direction opposite to the direction anticipated by a Fund, which would cause a Fund to make payments to its counterparty in the transaction that could adversely affect the Fund's performance.

**Senior Loan Risk.** Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

**Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans.** Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated under such circumstances.

**Derivatives Strategy Risk.** Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

**Interest Rate Risk.** Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

**Reinvestment Risk.** If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original investment that generated the income.

Nuveen Investments

13

---



**NSL****Nuveen Senior Income Fund****Performance Overview and Holding Summaries as of January 31, 2015**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2015**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual<br/>5-Year</b> | <b>10-Year</b> |
|------------------------------------|-------------------------------|---------------|----------------------------------|----------------|
| NSL at Common Share NAV            | (0.80)%                       | 1.37%         | 8.66%                            | 6.05%          |
| NSL at Common Share Price          | (4.64)%                       | (4.20)%       | 5.04%                            | 3.76%          |
| Barclays U.S. Aggregate Bond Index | 4.36%                         | 6.61%         | 4.57%                            | 4.86%          |
| CSFB Leveraged Loan Index          | (0.40)%                       | 1.60%         | 5.50%                            | 4.68%          |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

Nuveen Investments

14

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

## **Fund Allocation**

### **(% of net assets)**

|                                                                         |               |
|-------------------------------------------------------------------------|---------------|
| Variable Rate Senior Loan Interests                                     | 131.1%        |
| Common Stocks                                                           | 1.9%          |
| \$25 Par (or similar) Retail Preferred                                  | 0.0%          |
| Convertible Bonds                                                       | 0.3%          |
| Corporate Bonds                                                         | 19.2%         |
| <b>Long-Term Investments</b>                                            | <b>152.5%</b> |
| <b>Short-Term Investments</b>                                           | <b>7.5%</b>   |
| Other Assets Less Liabilities                                           | 0.9%          |
| <b>Net Assets Plus Borrowings and VRTP Shares, at Liquidation Value</b> | <b>160.9%</b> |
| Borrowings                                                              | (40.2)%       |
| VRTP Shares, at Liquidation Value                                       | (20.7)%       |
| <b>Net Assets</b>                                                       | <b>100%</b>   |
| <b>Top Five Issuers</b>                                                 |               |

### **(% of total long-term investments)**

|                                    |      |
|------------------------------------|------|
| Tribune Company                    | 3.7% |
| Albertsons LLC                     | 3.6% |
| Clear Channel Communications, Inc. | 3.4% |
| Dell, Inc.                         | 2.1% |
| US Foods, Inc.                     | 1.9% |

## **Portfolio Composition**

### **(% of total investments)**

|                                        |       |
|----------------------------------------|-------|
| Media                                  | 14.6% |
| Software                               | 6.7%  |
| Pharmaceuticals                        | 5.6%  |
| Food Products                          | 5.3%  |
| Hotels, Restaurants & Leisure          | 5.0%  |
| Food & Staples Retailing               | 4.8%  |
| Diversified Telecommunication Services | 4.6%  |
| Health Care Providers & Services       | 4.5%  |

|                                          |             |
|------------------------------------------|-------------|
| Diversified Consumer Services            | 4.1%        |
| Health Care Equipment & Supplies         | 4.0%        |
| Semiconductors & Semiconductor Equipment | 3.2%        |
| Airlines                                 | 2.4%        |
| Wireless Telecommunication Services      | 2.2%        |
| Commercial Services & Supplies           | 2.1%        |
| Computers & Peripherals                  | 2.0%        |
| Chemicals                                | 1.8%        |
| Automobiles                              | 1.7%        |
| Insurance                                | 1.6%        |
| Other                                    | 19.1%       |
| Short-Term Investments                   | 4.7%        |
| <b>Total</b>                             | <b>100%</b> |

**Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 4.7%        |
| BB or Lower     | 93.9%       |
| N/R (not rated) | 1.4%        |
| <b>Total</b>    | <b>100%</b> |

Nuveen Investments  
15

**JFR****Nuveen Floating Rate Income Fund****Performance Overview and Holding Summaries as of January 31, 2015**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2015**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual<br/>5-Year</b> | <b>10-Year</b> |
|------------------------------------|-------------------------------|---------------|----------------------------------|----------------|
| JFR at Common Share NAV            | (0.88)%                       | 1.06%         | 8.34%                            | 5.72%          |
| JFR at Common Share Price          | (4.48)%                       | (4.28)%       | 7.28%                            | 4.81%          |
| Barclays U.S. Aggregate Bond Index | 4.36%                         | 6.61%         | 4.57%                            | 4.86%          |
| CSFB Leveraged Loan Index          | (0.40)%                       | 1.60%         | 5.50%                            | 4.68%          |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

Nuveen Investments

16

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

## **Fund Allocation**

### **(% of net assets)**

|                                                                         |               |
|-------------------------------------------------------------------------|---------------|
| Variable Rate Senior Loan Interests                                     | 125.2%        |
| Common Stocks                                                           | 2.1%          |
| \$25 Par (or similar) Retail Preferred                                  | 0.2%          |
| Convertible Bonds                                                       | 0.3%          |
| Corporate Bonds                                                         | 18.5%         |
| Asset-Backed Securities                                                 | 5.7%          |
| Investment Companies                                                    | 1.6%          |
| <b>Long-Term Investments</b>                                            | <b>153.6%</b> |
| <b>Short-Term Investments</b>                                           | <b>6.5%</b>   |
| Other Assets Less Liabilities                                           | 1.1%          |
| <b>Net Assets Plus Borrowings and VRTP Shares, at Liquidation Value</b> | <b>161.2%</b> |
| Borrowings                                                              | (40.4)%       |
| VRTP Shares, at Liquidation Value                                       | (20.8)%       |
| <b>Net Assets</b>                                                       | <b>100%</b>   |
| <b>Top Five Issuers</b>                                                 |               |

### **(% of total long-term investments)**

|                                    |      |
|------------------------------------|------|
| Tribune Company                    | 3.4% |
| Albertsons LLC                     | 3.2% |
| Clear Channel Communications, Inc. | 3.1% |
| Dell, Inc.                         | 1.7% |
| Univision Communications, Inc.     | 1.7% |
| <b>Portfolio Composition</b>       |      |

### **(% of total investments)**

|                                        |       |
|----------------------------------------|-------|
| Media                                  | 15.3% |
| Software                               | 6.4%  |
| Diversified Telecommunication Services | 5.4%  |
| Health Care Providers & Services       | 4.9%  |
| Pharmaceuticals                        | 4.4%  |
| Food & Staples Retailing               | 4.4%  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                          |             |
|------------------------------------------|-------------|
| Food Products                            | 4.2%        |
| Diversified Consumer Services            | 3.9%        |
| Hotels, Restaurants & Leisure            | 3.9%        |
| Health Care Equipment & Supplies         | 3.1%        |
| Wireless Telecommunication Services      | 3.1%        |
| Semiconductors & Semiconductor Equipment | 2.9%        |
| Airlines                                 | 2.1%        |
| Commercial Services & Supplies           | 1.9%        |
| Automobiles                              | 1.8%        |
| Chemicals                                | 1.7%        |
| Computers & Peripherals                  | 1.7%        |
| Oil, Gas & Consumable Fuels              | 1.5%        |
| Asset-Backed Securities                  | 3.5%        |
| Investment Companies                     | 1.0%        |
| Other                                    | 18.8%       |
| Short-Term Investments                   | 4.1%        |
| <b>Total</b>                             | <b>100%</b> |

**Credit Quality**

**(% of total long-term fixed income investments)**

|                 |             |
|-----------------|-------------|
| BBB             | 4.5%        |
| BB or Lower     | 93.5%       |
| N/R (not rated) | 2.0%        |
| <b>Total</b>    | <b>100%</b> |

Nuveen Investments

**JRO****Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2015**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2015**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual<br/>5-Year</b> | <b>10-Year</b> |
|------------------------------------|-------------------------------|---------------|----------------------------------|----------------|
| JRO at Common Share NAV            | (0.89)%                       | 1.49%         | 9.24%                            | 6.47%          |
| JRO at Common Share Price          | (7.55)%                       | (2.26)%       | 7.42%                            | 5.43%          |
| Barclays U.S. Aggregate Bond Index | 4.36%                         | 6.61%         | 4.57%                            | 4.86%          |
| CSFB Leveraged Loan Index          | (0.40)%                       | 1.60%         | 5.50%                            | 4.68%          |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

Nuveen Investments

18

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

## **Fund Allocation**

### **(% of net assets)**

|                                                                         |               |
|-------------------------------------------------------------------------|---------------|
| Variable Rate Senior Loan Interests                                     | 126.0%        |
| Common Stocks                                                           | 2.6%          |
| \$25 Par (or similar) Retail Preferred                                  | 0.1%          |
| Convertible Bonds                                                       | 0.3%          |
| Corporate Bonds                                                         | 21.1%         |
| Asset-Backed Securities                                                 | 5.4%          |
| <b>Long-Term Investments</b>                                            | <b>155.5%</b> |
| <b>Short-Term Investments</b>                                           | <b>3.7%</b>   |
| Other Assets Less Liabilities                                           | 2.0%          |
| <b>Net Assets Plus Borrowings and VRTP Shares, at Liquidation Value</b> | <b>161.2%</b> |
| Borrowings                                                              | (40.3)%       |
| VRTP Shares, at Liquidation Value                                       | (20.9)%       |
| <b>Net Assets</b>                                                       | <b>100%</b>   |

### **Top Five Issuers**

### **(% of total long-term investments)**

|                                    |      |
|------------------------------------|------|
| Tribune Company                    | 3.9% |
| Clear Channel Communications, Inc. | 3.7% |
| Albertsons LLC                     | 3.0% |
| US Foods, Inc.                     | 1.9% |
| Dell, Inc.                         | 1.8% |

## **Portfolio Composition**

### **(% of total investments)**

|                                        |       |
|----------------------------------------|-------|
| Media                                  | 16.9% |
| Software                               | 7.3%  |
| Diversified Telecommunication Services | 5.0%  |
| Food Products                          | 4.6%  |
| Pharmaceuticals                        | 4.6%  |
| Diversified Consumer Services          | 4.5%  |
| Health Care Providers & Services       | 4.4%  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                          |             |
|------------------------------------------|-------------|
| Food & Staples Retailing                 | 4.2%        |
| Hotels, Restaurants & Leisure            | 3.8%        |
| Wireless Telecommunication Services      | 3.2%        |
| Health Care Equipment & Supplies         | 3.1%        |
| Semiconductors & Semiconductor Equipment | 2.9%        |
| Automobiles                              | 2.2%        |
| Airlines                                 | 2.2%        |
| Commercial Services & Supplies           | 1.9%        |
| Real Estate Investment Trust             | 1.7%        |
| Computers & Peripherals                  | 1.7%        |
| Communications Equipment                 | 1.6%        |
| Asset-Backed Securities                  | 3.4%        |
| Other                                    | 18.5%       |
| Short-Term Investments                   | 2.3%        |
| <b>Total</b>                             | <b>100%</b> |
| <b>Credit Quality</b>                    |             |

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 4.3%        |
| BB or Lower     | 94.8%       |
| N/R (not rated) | 2.0%        |
| <b>Total</b>    | <b>100%</b> |

Nuveen Investments

**JSD****Nuveen Short Duration Credit Opportunities Fund****Performance Overview and Holding Summaries as of January 31, 2015**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2015**

|                                    | <b>Cumulative</b> | <b>Average Annual</b> | <b>Average Annual</b>              |
|------------------------------------|-------------------|-----------------------|------------------------------------|
|                                    | <b>6-Month</b>    | <b>1-Year</b>         | <b>Since Inception<sup>1</sup></b> |
| JSD at Common Share NAV            | (0.89)%           | 1.14%                 | 7.32%                              |
| JSD at Common Share Price          | (4.52)%           | (3.61)%               | 3.21%                              |
| Barclays U.S. Aggregate Bond Index | 4.36%             | 6.61%                 | 4.12%                              |
| CSFB Leveraged Loan Index          | (0.40)%           | 1.60%                 | 4.39%                              |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

Nuveen Investments

20

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

## **Fund Allocation**

### **(% of net assets)**

|                                     |               |
|-------------------------------------|---------------|
| Variable Rate Senior Loan Interests | 120.7%        |
| Common Stocks                       | 0.5%          |
| Corporate Bonds                     | 19.1%         |
| <b>Long-Term Investments</b>        | <b>140.3%</b> |
| <b>Short-Term Investments</b>       | <b>2.8%</b>   |
| Other Assets Less Liabilities       | 2.1%          |
| <b>Net Assets Plus Borrowings</b>   | <b>145.2%</b> |
| Borrowings                          | (45.2)%       |
| <b>Net Assets</b>                   | <b>100%</b>   |

### **Top Five Issuers**

### **(% of total long-term investments)<sup>2</sup>**

|                                             |      |
|---------------------------------------------|------|
| Albertsons LLC                              | 4.3% |
| Clear Channel Communications, Inc.          | 3.3% |
| Valeant Pharmaceuticals International, Inc. | 2.6% |
| Delta Air Lines, Inc.                       | 2.3% |
| Dell, Inc.                                  | 1.9% |

## **Portfolio Composition**

### **(% of total investments)<sup>2</sup>**

|                                        |       |
|----------------------------------------|-------|
| Media                                  | 10.2% |
| Software                               | 8.5%  |
| Pharmaceuticals                        | 6.8%  |
| Health Care Providers & Services       | 6.1%  |
| Food & Staples Retailing               | 5.6%  |
| Diversified Telecommunication Services | 5.2%  |
| Hotels, Restaurants & Leisure          | 4.7%  |
| Health Care Equipment & Supplies       | 4.5%  |
| Diversified Consumer Services          | 4.3%  |
| Airlines                               | 3.6%  |
| Food Products                          | 3.4%  |

|                                     |             |
|-------------------------------------|-------------|
| Wireless Telecommunication Services | 2.9%        |
| Commercial Services & Supplies      | 2.4%        |
| Internet Software & Services        | 2.3%        |
| Oil, Gas & Consumable Fuels         | 2.1%        |
| Leisure Equipment & Products        | 1.9%        |
| IT Services                         | 1.9%        |
| Computers & Peripherals             | 1.8%        |
| Other                               | 19.8%       |
| Short-Term Investments              | 2.0%        |
| <b>Total</b>                        | <b>100%</b> |

**Credit Quality**

**(% of total long-term fixed income investments)**

|                 |             |
|-----------------|-------------|
| BBB             | 4.7%        |
| BB or Lower     | 94.8%       |
| N/R (not rated) | 0.5%        |
| <b>Total</b>    | <b>100%</b> |

1 Since inception returns are from 5/25/11.

2 Excluding investments in derivatives.

Nuveen Investments  
21

**JQC****Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of January 31, 2015**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2015**

|                           | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual<br/>5-Year</b> | <b>10-Year</b> |
|---------------------------|-------------------------------|---------------|----------------------------------|----------------|
| JQC at Common Share NAV   | 0.21%                         | 3.15%         | 10.02%                           | 4.06%          |
| JQC at Common Share Price | (0.31)%                       | (1.97)%       | 11.53%                           | 4.45%          |
| CSFB Leveraged Loan Index | (0.40)%                       | 1.60%         | 5.50%                            | 4.68%          |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

Nuveen Investments

22

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

## **Fund Allocation**

### **(% of net assets)**

|                                     |               |
|-------------------------------------|---------------|
| Variable Rate Senior Loan Interests | 104.6%        |
| Common Stocks                       | 4.2%          |
| Corporate Bonds                     | 30.7%         |
| Structured Notes                    | 1.0%          |
| <b>Long-Term Investments</b>        | <b>140.5%</b> |
| <b>Short-Term Investments</b>       | <b>3.0%</b>   |
| Other Assets Less Liabilities       | 1.2%          |
| <b>Net Assets Plus Borrowings</b>   | <b>144.7%</b> |
| Borrowings                          | (44.7)%       |
| <b>Net Assets</b>                   | <b>100%</b>   |
| <b>Top Five Issuers</b>             |               |

### **(% of total long-term investments)**

|                                    |      |
|------------------------------------|------|
| Clear Channel Communications, Inc. | 2.4% |
| Sprint Corporation                 | 2.2% |
| US Foods, Inc.                     | 2.2% |
| Albertsons LLC                     | 2.2% |
| BMC Software, Inc.                 | 2.2% |

## **Portfolio Composition**

### **(% of total investments)**

|                                          |       |
|------------------------------------------|-------|
| Software                                 | 11.1% |
| Media                                    | 10.5% |
| Diversified Telecommunication Services   | 6.2%  |
| Health Care Equipment & Supplies         | 6.2%  |
| Pharmaceuticals                          | 6.0%  |
| Hotels, Restaurants & Leisure            | 4.7%  |
| Food Products                            | 4.0%  |
| Semiconductors & Semiconductor Equipment | 3.7%  |
| Diversified Consumer Services            | 3.7%  |
| Wireless Telecommunication Services      | 3.6%  |

|                                  |             |
|----------------------------------|-------------|
| Health Care Providers & Services | 3.5%        |
| Food & Staples Retailing         | 3.4%        |
| Chemicals                        | 3.2%        |
| Real Estate Investment Trust     | 2.5%        |
| Commercial Services & Supplies   | 2.5%        |
| Internet Software & Services     | 2.5%        |
| Other                            | 19.9%       |
| Structured Notes                 | 0.7%        |
| Short-Term Investments           | 2.1%        |
| <b>Total</b>                     | <b>100%</b> |

**Credit Quality**

(% of total long-term fixed income investments)

|              |             |
|--------------|-------------|
| BBB          | 4.5%        |
| BB or Lower  | 95.5%       |
| <b>Total</b> | <b>100%</b> |

Nuveen Investments  
23



**Shareholder****Meeting Report**

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve a new sub-advisory agreement and to elect Board Members.

|                                                              | <b>NSL</b><br>Common<br>Shares | <b>JFR</b><br>Common<br>Shares | <b>JRO</b><br>Common<br>Shares | <b>JSD</b><br>Common<br>Shares | <b>JQC</b><br>Common<br>Shares |
|--------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <b>To approve a new investment management agreement</b>      |                                |                                |                                |                                |                                |
| For                                                          | 21,739,685                     | 27,183,242                     | 16,799,844                     | 4,161,139                      | 63,551,964                     |
| Against                                                      | 494,811                        | 652,118                        | 514,856                        | 89,073                         | 2,314,415                      |
| Abstain                                                      | 561,637                        | 545,086                        | 514,132                        | 98,430                         | 1,768,632                      |
| Broker                                                       |                                |                                |                                |                                |                                |
| Non-Votes                                                    | 5,345,388                      | 9,066,259                      | 6,080,764                      | 1,397,300                      | 16,010,718                     |
| Total                                                        | 28,141,521                     | 37,446,705                     | 23,909,596                     | 5,745,942                      | 83,645,729                     |
| <b>To approve a new sub-advisory agreement</b>               |                                |                                |                                |                                |                                |
| For                                                          | 21,656,145                     | 27,103,208                     | 16,725,876                     | 4,139,050                      | 63,261,187                     |
| Against                                                      | 575,621                        | 691,056                        | 556,123                        | 101,520                        | 2,468,239                      |
| Abstain                                                      | 564,367                        | 586,182                        | 546,833                        | 108,072                        | 1,905,585                      |
| Broker                                                       |                                |                                |                                |                                |                                |
| Non-Votes                                                    | 5,345,388                      | 9,066,259                      | 6,080,764                      | 1,397,300                      | 16,010,718                     |
| Total                                                        | 28,141,521                     | 37,446,705                     | 23,909,596                     | 5,745,942                      | 83,645,729                     |
| <b>Approval of the Board Members was reached as follows:</b> |                                |                                |                                |                                |                                |
| William Adams IV                                             |                                |                                |                                |                                |                                |
| For                                                          | 27,410,521                     | 36,230,552                     | 22,529,695                     | 5,581,789                      |                                |
| Withhold                                                     | 731,000                        | 1,216,153                      | 1,379,901                      | 164,153                        |                                |
| Total                                                        | 28,141,521                     | 37,446,705                     | 23,909,596                     | 5,745,942                      |                                |
| John K. Nelson                                               |                                |                                |                                |                                |                                |
| For                                                          | 27,395,214                     | 36,211,336                     | 22,531,034                     | 5,581,789                      |                                |
| Withhold                                                     | 746,307                        | 1,235,369                      | 1,378,562                      | 164,153                        |                                |
| Total                                                        | 28,141,521                     | 37,446,705                     | 23,909,596                     | 5,745,942                      |                                |
| Thomas S. Schreier, Jr.                                      |                                |                                |                                |                                |                                |
| For                                                          | 27,387,368                     | 36,191,548                     | 22,502,476                     | 5,574,905                      | 79,683,221                     |
| Withhold                                                     | 754,153                        | 1,255,157                      | 1,407,120                      | 171,037                        | 3,962,508                      |
| Total                                                        | 28,141,521                     | 37,446,705                     | 23,909,596                     | 5,745,942                      | 83,645,729                     |

Nuveen Investments

24



## NSL

## Nuveen Senior Income Fund

## Portfolio of Investments January 31, 2015 (Unaudited)

| Principal<br>Amount (000) | Description (1)                                                                | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|---------------------------|--------------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
|                           | <b>LONG-TERM INVESTMENTS 152.5% (95.3% of Total Investments)</b>               |            |                 |                |              |
|                           | <b>VARIABLE RATE SENIOR LOAN INTERESTS 131.1% (81.9% of Total Investments)</b> |            |                 |                |              |
|                           | <b>(4)</b>                                                                     |            |                 |                |              |
|                           | <b>Aerospace &amp; Defense 1.2% (0.8% of Total Investments)</b>                |            |                 |                |              |
| \$ 1,950                  | B/E Aerospace, Inc.,<br>Term Loan B, First Lien                                | 4.000%     | 12/16/21        | BB+            | \$ 1,955,021 |
| 1,470                     | Sequa Corporation,<br>Term Loan B                                              | 5.250%     | 6/19/17         | B              | 1,416,712    |
| 3,420                     | Total Aerospace &<br>Defense                                                   |            |                 |                | 3,371,733    |
|                           | <b>Airlines 3.8% (2.4% of Total Investments)</b>                               |            |                 |                |              |
| 2,000                     | American Airlines, Inc.,<br>Term Loan B, First Lien                            | 4.250%     | 10/08/21        | BB             | 2,007,084    |
| 1,470                     | American Airlines, Inc.,<br>Term Loan                                          | 3.750%     | 6/27/19         | BB             | 1,462,554    |
| 3,915                     | Delta Air Lines, Inc.,<br>Term Loan B1                                         | 3.250%     | 10/18/18        | BBB            | 3,880,208    |
| 980                       | Delta Air Lines, Inc.,<br>Term Loan B2                                         | 2.417%     | 4/18/16         | BBB            | 975,958      |
| 2,475                     | US Airways, Inc., Term<br>Loan B1                                              | 3.500%     | 5/23/19         | BB             | 2,450,559    |
| 10,840                    | Total Airlines                                                                 |            |                 |                | 10,776,363   |
|                           | <b>Automobiles 2.7% (1.7% of Total Investments)</b>                            |            |                 |                |              |
| 3,474                     | Chrysler Group LLC,<br>Tranche B, Term Loan                                    | 3.250%     | 12/31/18        | BB+            | 3,458,552    |
| 3,341                     | Formula One Group,<br>Term Loan, First Lien                                    | 4.750%     | 7/30/21         | B              | 3,241,517    |
| 1,000                     | Formula One Group,<br>Term Loan, Second Lien                                   | 7.750%     | 7/29/22         | CCC+           | 973,750      |
| 7,815                     | Total Automobiles                                                              |            |                 |                | 7,673,819    |
|                           | <b>Building Products 1.1% (0.7% of Total Investments)</b>                      |            |                 |                |              |
| 1,596                     | Gates Global LLC, Term<br>Loan                                                 | 4.250%     | 7/03/21         | B+             | 1,563,225    |
| 1,418                     | Quikrete Holdings, Inc.,<br>Term Loan, First Lien                              | 4.000%     | 9/28/20         | B+             | 1,402,775    |
| 3,014                     | Total Building Products                                                        |            |                 |                | 2,966,000    |
|                           | <b>Capital Markets 0.5% (0.3% of Total Investments)</b>                        |            |                 |                |              |
| 1,481                     | Guggenheim Partners<br>LLC, Initial Term Loan                                  | 4.250%     | 7/22/20         | N/R            | 1,479,398    |
|                           | <b>Chemicals 2.8% (1.8% of Total Investments)</b>                              |            |                 |                |              |
| 1,867                     |                                                                                | 3.750%     | 5/04/18         | BB             | 1,821,022    |

|                                                                            |                                                           |        |          |      |           |
|----------------------------------------------------------------------------|-----------------------------------------------------------|--------|----------|------|-----------|
|                                                                            | Ineos US Finance LLC,<br>Cash Dollar, Term Loan           |        |          |      |           |
| 3,759                                                                      | Mineral Technologies,<br>Inc., Term Loan B, First<br>Lien | 4.000% | 5/07/21  | BB   | 3,736,487 |
| 980                                                                        | PQ Corporation, Term<br>Loan B                            | 4.000% | 8/07/17  | B+   | 966,280   |
| 1,421                                                                      | Univar, Inc., Term Loan                                   | 5.000% | 6/30/17  | B+   | 1,375,552 |
| 8,027                                                                      | Total Chemicals                                           |        |          |      | 7,899,341 |
| <b>Commercial Services &amp; Supplies 3.1% (1.9% of Total Investments)</b> |                                                           |        |          |      |           |
| 130                                                                        | Education Management<br>LLC, Tranche A, Term<br>Loan      | 5.500% | 7/02/20  | N/R  | 122,988   |
| 217                                                                        | Education Management<br>LLC, Tranche B, Term<br>Loan      | 8.500% | 7/02/20  | N/R  | 179,629   |
| 486                                                                        | HMH Holdings, Inc.,<br>Term Loan, First Lien              | 4.250% | 5/22/18  | B1   | 484,427   |
| 2,409                                                                      | iQor US, Inc., Term<br>Loan, First Lien                   | 6.000% | 4/01/21  | B    | 2,258,871 |
| 750                                                                        | iQor US, Inc., Term<br>Loan, Second Lien                  | 9.750% | 4/01/22  | CCC+ | 691,875   |
| 4,975                                                                      | Millennium Laboratories,<br>Inc., Tranche B, Term<br>Loan | 5.250% | 4/16/21  | B+   | 4,964,637 |
| 8,967                                                                      | Total Commercial<br>Services & Supplies                   |        |          |      | 8,702,427 |
| <b>Communications Equipment 1.3% (0.8% of Total Investments)</b>           |                                                           |        |          |      |           |
| 3,207                                                                      | Avaya, Inc., Term Loan<br>B3                              | 4.668% | 10/26/17 | B1   | 3,072,920 |
| 494                                                                        | Avaya, Inc., Term Loan<br>B6                              | 6.500% | 3/31/18  | B1   | 483,972   |
| 3,701                                                                      | Total Communications<br>Equipment                         |        |          |      | 3,556,892 |
| <b>Computers &amp; Peripherals 3.2% (2.0% of Total Investments)</b>        |                                                           |        |          |      |           |
| 8,888                                                                      | Dell, Inc., Term Loan B                                   | 4.500% | 4/29/20  | BBB  | 8,904,857 |

Nuveen Investments

**NSL Nuveen Senior Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                    | <b>Coupon (4)</b>                       | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|-----------------------------------|-----------------------------------------------------------|-----------------------------------------|-------------------------|------------------------|--------------|
|                                   | <b>Containers &amp; Packaging</b>                         | <b>0.5% (0.3% of Total Investments)</b> |                         |                        |              |
| \$ 1,294                          | BWAY Holding<br>Company, Term Loan B,<br>First Lien       | 5.500%                                  | 8/14/20                 | B2                     | \$ 1,294,039 |
|                                   | <b>Diversified Consumer Services</b>                      | <b>6.2% (3.9% of Total Investments)</b> |                         |                        |              |
| 3,348                             | Cengage Learning<br>Acquisitions, Inc., Exit<br>Term Loan | 7.000%                                  | 3/31/20                 | B+                     | 3,332,353    |
| 2,940                             | Harland Clarke Holdings<br>Corporation, Term Loan<br>B3   | 7.000%                                  | 5/22/18                 | B+                     | 2,963,169    |
| 6,344                             | Hilton Hotels<br>Corporation, Term Loan<br>B2             | 3.500%                                  | 10/25/20                | BB+                    | 6,279,588    |
| 1,336                             | Laureate Education,<br>Inc., Term Loan B                  | 5.000%                                  | 6/15/18                 | B                      | 1,259,277    |
| 1,765                             | New Albertson's, Inc.,<br>Term Loan                       | 4.750%                                  | 6/24/21                 | Ba3                    | 1,745,836    |
| 1,674                             | ServiceMaster<br>Company, Term Loan                       | 4.250%                                  | 7/01/21                 | B+                     | 1,651,520    |
| 17,407                            | Total Diversified<br>Consumer Services                    |                                         |                         |                        | 17,231,743   |
|                                   | <b>Diversified Financial Services</b>                     | <b>1.7% (1.1% of Total Investments)</b> |                         |                        |              |
| 1,970                             | Home Loan Servicing<br>Solutions, Ltd., Term<br>Loan B    | 4.500%                                  | 6/26/20                 | B+                     | 1,849,928    |
| 141                               | Ocwen Financial<br>Corporation, Term Loan<br>B            | 5.000%                                  | 2/15/18                 | B+                     | 132,692      |
| 1,956                             | RCS Capital, Term Loan                                    | 6.500%                                  | 4/29/19                 | B                      | 1,882,814    |
| 1,000                             | TransFirst, Inc., Term<br>Loan, First Lien                | 5.500%                                  | 11/12/21                | B                      | 1,000,313    |
| 5,067                             | Total Diversified<br>Financial Services                   |                                         |                         |                        | 4,865,747    |
|                                   | <b>Diversified Telecommunication Services</b>             | <b>5.8% (3.6% of Total Investments)</b> |                         |                        |              |
| 863                               | Greeneden U.S.<br>Holdings II LLC, Term<br>Loan B         | 4.000%                                  | 2/08/20                 | B                      | 846,993      |
| 2,000                             | Level 3 Financing, Inc.,<br>Term Loan B, First Lien       | 4.500%                                  | 1/31/22                 | BB                     | 2,005,416    |
| 1,667                             | Level 3 Financing, Inc.,<br>Term Loan, Tranche B3         | 4.000%                                  | 8/01/19                 | BB                     | 1,657,292    |
| 584                               | Presidio, Inc., Term<br>Loan B                            | 5.000%                                  | 3/31/17                 | B+                     | 579,421      |
| 995                               |                                                           | 3.250%                                  | 3/24/21                 | BB                     | 979,868      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                                            |                                                                |        |          |     |            |
|--------------------------------------------------------------------------------------------|----------------------------------------------------------------|--------|----------|-----|------------|
|                                                                                            | SBA Communication,<br>Incremental Term Loan,<br>Tranche B1     |        |          |     |            |
| 995                                                                                        | TelX Group, Inc., Initial<br>Term Loan, First Lien             | 4.500% | 4/09/20  | B1  | 981,941    |
| 500                                                                                        | TelX Group, Inc., Initial<br>Term Loan, Second Lien            | 7.500% | 4/09/21  | CCC | 489,688    |
| 3,906                                                                                      | WideOpenWest Finance<br>LLC, Term Loan B                       | 4.750% | 4/01/19  | Ba3 | 3,887,585  |
| 1,849                                                                                      | Ziggo N.V., Term Loan<br>B1                                    | 3.500% | 1/15/22  | BB  | 1,804,859  |
| 1,191                                                                                      | Ziggo N.V., Term Loan<br>B2                                    | 3.500% | 1/15/22  | BB  | 1,163,085  |
| 1,960                                                                                      | Ziggo N.V., Term Loan<br>B3, Delayed Draw                      | 3.500% | 1/15/22  | BB  | 1,912,860  |
| 16,510                                                                                     | Total Diversified<br>Telecommunication<br>Services             |        |          |     | 16,309,008 |
| <b>Electronic Equipment, Instruments &amp; Components 0.6% (0.4% of Total Investments)</b> |                                                                |        |          |     |            |
| 1,583                                                                                      | SMART Modular<br>Technologies, Inc., Term<br>Loan B            | 8.250% | 8/26/17  | B   | 1,567,128  |
| <b>Energy Equipment &amp; Services 1.4% (0.9% of Total Investments)</b>                    |                                                                |        |          |     |            |
| 2,532                                                                                      | Drill Rigs Holdings, Inc.,<br>Tranche B1, Term Loan            | 6.000% | 3/31/21  | B+  | 1,973,568  |
| 356                                                                                        | Dynamic Energy<br>Services International<br>LLC, Term Loan     | 9.500% | 3/06/18  | N/R | 340,332    |
| 1,014                                                                                      | Offshore Group<br>Investment Limited,<br>Term Loan B           | 5.000% | 10/25/17 | B   | 742,466    |
| 1,089                                                                                      | Pacific Drilling S.A.,<br>Term Loan B                          | 4.500% | 6/03/18  | B+  | 844,781    |
| 4,991                                                                                      | Total Energy Equipment<br>& Services                           |        |          |     | 3,901,147  |
| <b>Food &amp; Staples Retailing 7.7% (4.8% of Total Investments)</b>                       |                                                                |        |          |     |            |
| 2,480                                                                                      | Albertsons LLC, Term<br>Loan B2                                | 4.750% | 3/21/19  | BB  | 2,477,976  |
| 12,000                                                                                     | Albertsons LLC, Term<br>Loan B4                                | 5.500% | 8/25/21  | BB  | 11,996,664 |
| 1,000                                                                                      | Albertsons LLC, Term<br>Loan B4, First Lien                    | 5.500% | 8/25/21  | BB  | 999,722    |
| 2,367                                                                                      | BJ's Wholesale Club,<br>Inc., Replacement Loan,<br>First Lien  | 4.500% | 9/26/19  | B   | 2,338,787  |
| 2,000                                                                                      | BJ's Wholesale Club,<br>Inc., Replacement Loan,<br>Second Lien | 8.500% | 3/26/20  | CCC | 1,970,416  |
| 750                                                                                        | Rite Aid Corporation,<br>Tranche 2, Term Loan,<br>Second Lien  | 4.875% | 6/21/21  | B+  | 751,875    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                       |                                                        |        |         |     |            |
|-------------------------------------------------------|--------------------------------------------------------|--------|---------|-----|------------|
| 981                                                   | Supervalu, Inc., New<br>Term Loan                      | 4.500% | 3/21/19 | BB  | 974,517    |
| 21,578                                                | Total Food & Staples<br>Retailing                      |        |         |     | 21,509,957 |
| <b>Food Products 8.5% (5.3% of Total Investments)</b> |                                                        |        |         |     |            |
| 5,276                                                 | H.J Heinz Company,<br>Term Loan B2                     | 3.500% | 6/05/20 | BB+ | 5,274,998  |
| 995                                                   | Hearthside Group<br>Holdings, Term Loan,<br>First Lien | 4.500% | 6/02/21 | B1  | 992,512    |
| 4,000                                                 | Jacobs Douwe Egberts,<br>Term Loan B                   | 3.500% | 7/23/21 | BB  | 3,958,332  |
| 2,175                                                 | Pinnacle Foods Finance<br>LLC, Term Loan G             | 3.000% | 4/29/20 | BB+ | 2,126,846  |
| 8,025                                                 | US Foods, Inc.,<br>Incremental Term Loan               | 4.500% | 3/31/19 | B2  | 8,010,266  |
| 3,500                                                 | Wilton Products, Inc.,<br>Tranche B, Term Loan         | 7.500% | 8/30/18 | B   | 3,298,920  |
| 23,971                                                | Total Food Products                                    |        |         |     | 23,661,874 |

Nuveen Investments

26

| Principal Amount (000)                                                       | Description (1)                                        | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|------------------------------------------------------------------------------|--------------------------------------------------------|------------|--------------|-------------|--------------|
| <b>Health Care Equipment &amp; Supplies 3.8% (2.4% of Total Investments)</b> |                                                        |            |              |             |              |
| \$ 1,287                                                                     | Ardent Medical Services, Inc., Term Loan, First Lien   | 6.750%     | 7/02/18      | B+          | \$ 1,290,222 |
| 714                                                                          | Ardent Medical Services, Inc., Term Loan, Second Lien  | 11.000%    | 1/02/19      | CCC+        | 715,625      |
| 997                                                                          | CareCore National LLC, Term Loan                       | 5.500%     | 3/05/21      | B           | 996,241      |
| 1,007                                                                        | ConvaTec, Inc., Dollar Term Loan                       | 4.000%     | 12/22/16     | Ba3         | 1,007,370    |
| 2,117                                                                        | Kinetic Concepts, Inc., Term Loan D1                   | 4.000%     | 5/04/18      | BB          | 2,097,325    |
| 3,589                                                                        | Onex Carestream Finance LP, Term Loan, First Lien      | 5.000%     | 6/07/19      | B+          | 3,588,862    |
| 973                                                                          | Onex Carestream Finance LP, Term Loan, Second Lien     | 9.500%     | 12/07/19     | B           | 967,172      |
| 10,684                                                                       | Total Health Care Equipment & Supplies                 |            |              |             | 10,662,817   |
| <b>Health Care Providers &amp; Services 5.1% (3.2% of Total Investments)</b> |                                                        |            |              |             |              |
| 313                                                                          | BioScrip, Inc., Delayed Draw, Term Loan                | 6.500%     | 7/31/20      | B1          | 312,991      |
| 522                                                                          | BioScrip, Inc., Initial Term Loan B                    | 6.500%     | 7/31/20      | B1          | 521,652      |
| 1,500                                                                        | Community Health Systems, Inc., Term Loan D            | 4.250%     | 1/27/21      | BB          | 1,501,356    |
| 6                                                                            | Community Health Systems, Inc., Term Loan E            | 3.486%     | 1/25/17      | BB          | 5,674        |
| 2,314                                                                        | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 3.500%     | 6/24/21      | Ba1         | 2,306,381    |
| 3,679                                                                        | Drumm Investors LLC, Term Loan                         | 6.750%     | 5/04/18      | B           | 3,703,217    |
| 578                                                                          | Genesis Healthcare LLC, Term Loan                      | 10.000%    | 12/04/17     | B           | 606,985      |
| 980                                                                          | Heartland Dental Care, Inc., Term Loan, First Lien     | 5.500%     | 12/21/18     | B1          | 970,227      |
| 500                                                                          | Heartland Dental Care, Inc., Term Loan, Second Lien    | 9.750%     | 6/21/19      | CCC+        | 496,562      |
| 868                                                                          | LHP Operations Co. LLC, Term Loan B                    | 9.000%     | 7/03/18      | B           | 838,029      |
| 540                                                                          |                                                        | 4.250%     | 1/31/21      | B+          | 532,818      |

|        |                                                                 |                                         |          |    |            |
|--------|-----------------------------------------------------------------|-----------------------------------------|----------|----|------------|
|        | National Mentor Holdings, Inc., Term Loan B                     |                                         |          |    |            |
| 1,976  | One Call Care Management, Inc., Term Loan B                     | 5.000%                                  | 11/27/20 | B1 | 1,957,115  |
| 490    | Skilled Healthcare Group, Inc., Term Loan                       | 7.000%                                  | 4/09/16  | B  | 490,298    |
| 14,266 | Total Health Care Providers & Services                          |                                         |          |    | 14,243,305 |
|        | <b>Health Care Technology</b>                                   | <b>0.8% (0.5% of Total Investments)</b> |          |    |            |
| 2,338  | Catalent Pharma Solutions, Inc., Term Loan                      | 4.250%                                  | 5/20/21  | BB | 2,334,744  |
|        | <b>Hotels, Restaurants &amp; Leisure</b>                        | <b>7.6% (4.7% of Total Investments)</b> |          |    |            |
| 5,278  | Burger King Corporation, Term Loan B, First Lien                | 4.500%                                  | 12/12/21 | B+ | 5,289,737  |
| 3,584  | CCM Merger, Inc., Term Loan B                                   | 4.500%                                  | 8/08/21  | B+ | 3,577,189  |
| 2,955  | CityCenter Holdings LLC, Term Loan                              | 4.250%                                  | 10/16/20 | BB | 2,943,290  |
| 550    | Extended Stay America, Inc., Term Loan                          | 5.000%                                  | 6/24/19  | B+ | 552,750    |
| 1,672  | Intrawest Resorts Holdings, Inc., Initial Term Loan             | 5.500%                                  | 12/09/20 | B+ | 1,671,558  |
| 1,470  | MGM Resorts International, Term Loan B                          | 3.500%                                  | 12/20/19 | BB | 1,449,420  |
| 1,000  | Scientific Games Corporation, Term Loan B2                      | 6.000%                                  | 10/01/21 | BB | 989,375    |
| 1,980  | Scientific Games Corporation, Term Loan                         | 6.000%                                  | 10/18/20 | BB | 1,959,374  |
| 916    | Seaworld Parks and Entertainment, Inc., Term Loan B2            | 3.000%                                  | 5/14/20  | BB | 874,469    |
| 1,903  | Station Casino LLC, Term Loan B                                 | 4.250%                                  | 3/02/20  | B+ | 1,878,456  |
| 21,308 | Total Hotels, Restaurants & Leisure                             |                                         |          |    | 21,185,618 |
|        | <b>Household Durables</b>                                       | <b>0.2% (0.1% of Total Investments)</b> |          |    |            |
| 458    | Serta Simmons Holdings LLC, Term Loan                           | 4.250%                                  | 10/01/19 | B+ | 454,424    |
|        | <b>Industrial Conglomerates</b>                                 | <b>0.5% (0.3% of Total Investments)</b> |          |    |            |
| 1,382  | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750%                                  | 11/26/20 | B1 | 1,307,009  |
|        | <b>Insurance</b>                                                | <b>2.6% (1.6% of Total Investments)</b> |          |    |            |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                       |                                                               |        |          |    |           |
|-----------------------------------------------------------------------|---------------------------------------------------------------|--------|----------|----|-----------|
| 191                                                                   | Alliant Holdings I LLC,<br>Delayed Draw, Term<br>Loan, WI/DD  | TBD    | TBD      | B+ | 190,772   |
| 809                                                                   | Alliant Holdings I LLC,<br>Incremental Term Loan,<br>WI/DD    | TBD    | TBD      | B+ | 807,978   |
| 735                                                                   | Alliant Holdings I LLC,<br>Initial Term Loan B, First<br>Lien | 4.250% | 12/20/19 | B+ | 724,359   |
| 2,718                                                                 | Hub International<br>Holdings, Inc., Initial<br>Term Loan     | 4.250% | 10/02/20 | B1 | 2,640,813 |
| 2,945                                                                 | USI Holdings<br>Corporation, Initial Term<br>Loan             | 4.250% | 12/27/19 | B1 | 2,904,725 |
| 7,398                                                                 | Total Insurance                                               |        |          |    | 7,268,647 |
| <b>Internet &amp; Catalog Retail 1.1% (0.7% of Total Investments)</b> |                                                               |        |          |    |           |
| 3,000                                                                 | Travelport LLC, Term<br>Loan B, First Lien                    | 6.000% | 9/02/21  | B2 | 3,008,250 |

Nuveen Investments

27

**NSL Nuveen Senior Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| Principal<br>Amount (000)                                                | Description (1)                                                  | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value      |
|--------------------------------------------------------------------------|------------------------------------------------------------------|------------|-----------------|----------------|------------|
| <b>Internet Software &amp; Services 1.6% (1.0% of Total Investments)</b> |                                                                  |            |                 |                |            |
|                                                                          | Sabre Inc., Term Loan                                            |            |                 |                |            |
| \$ 494                                                                   | B2                                                               | 4.500%     | 2/19/19         | Ba3            | \$ 489,923 |
| 116                                                                      | Sabre Inc., Term Loan C                                          | 4.000%     | 2/19/18         | Ba3            | 114,289    |
| 735                                                                      | Sabre Inc., Term Loan                                            | 4.000%     | 2/18/19         | Ba3            | 725,353    |
| 3,333                                                                    | Tibco Software, Inc.,<br>Term Loan B                             | 6.500%     | 11/25/20        | B1             | 3,266,667  |
| 4,678                                                                    | Total Internet Software<br>& Services                            |            |                 |                | 4,596,232  |
| <b>IT Services 1.7% (1.0% of Total Investments)</b>                      |                                                                  |            |                 |                |            |
| 3,291                                                                    | EIG Investors Corp.,<br>Term Loan                                | 5.000%     | 11/09/19        | B              | 3,291,225  |
| 285                                                                      | VFH Parent LLC, New<br>Term Loan                                 | 5.750%     | 11/08/19        | N/R            | 284,139    |
| 1,100                                                                    | Zayo Group LLC, Term<br>Loan B                                   | 4.000%     | 7/02/19         | B1             | 1,091,154  |
| 4,676                                                                    | Total IT Services                                                |            |                 |                | 4,666,518  |
| <b>Leisure Equipment &amp; Products 1.8% (1.1% of Total Investments)</b> |                                                                  |            |                 |                |            |
| 1,514                                                                    | 24 Hour Fitness<br>Worldwide, Inc., Term<br>Loan B               | 4.750%     | 5/28/21         | Ba3            | 1,469,065  |
| 2,017                                                                    | Bombardier<br>Recreational Products,<br>Inc., Term Loan          | 4.000%     | 1/30/19         | BB+            | 1,975,959  |
| 1,179                                                                    | Equinox Holdings, Inc.,<br>New Initial Term Loan,<br>First Lien  | 5.000%     | 1/31/20         | B1             | 1,171,670  |
| 500                                                                      | Four Seasons Holdings,<br>Inc., Term Loan, Second<br>Lien        | 6.250%     | 12/27/20        | B              | 500,625    |
| 5,210                                                                    | Total Leisure Equipment<br>& Products                            |            |                 |                | 5,117,319  |
| <b>Machinery 1.2% (0.8% of Total Investments)</b>                        |                                                                  |            |                 |                |            |
| 2,907                                                                    | Doosan Infracore<br>International, Inc., Term<br>Loan            | 4.500%     | 5/27/21         | BB             | 2,907,244  |
| 501                                                                      | Rexnord LLC, Term<br>Loan B                                      | 4.000%     | 8/21/20         | BB             | 492,681    |
| 3,408                                                                    | Total Machinery                                                  |            |                 |                | 3,399,925  |
| <b>Media 17.9% (11.2% of Total Investments)</b>                          |                                                                  |            |                 |                |            |
| 713                                                                      | Acosta, Inc., Term Loan                                          | 5.000%     | 9/26/21         | B1             | 715,121    |
| 42                                                                       | Advantage Sales &<br>Marketing, Inc., Delayed<br>Draw, Term Loan | 4.250%     | 7/23/21         | B1             | 41,446     |
| 1,255                                                                    |                                                                  | 4.250%     | 7/25/21         | B1             | 1,243,379  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                               |        |          |      |           |
|-------|---------------------------------------------------------------|--------|----------|------|-----------|
|       | Advantage Sales & Marketing, Inc., Term Loan, First Lien      |        |          |      |           |
| 950   | Advantage Sales & Marketing, Inc., Term Loan, Second Lien     | 7.500% | 7/25/22  | CCC+ | 933,375   |
| 814   | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | B3   | 705,286   |
| 579   | Affinion Group Holdings, Inc., Term Loan, First Lien          | 6.750% | 4/30/18  | B1   | 542,913   |
| 1,493 | Catalina Marketing Corporation, Term Loan, First Lien         | 4.500% | 4/09/21  | B+   | 1,426,270 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien        | 7.750% | 4/11/22  | CCC+ | 906,667   |
| 763   | Clear Channel Communications, Inc., Tranche D, Term Loan      | 6.921% | 1/30/19  | CCC+ | 713,225   |
| 2,111 | Clear Channel Communications, Inc., Term Loan E               | 7.671% | 7/30/19  | CCC+ | 2,001,408 |
| 6,205 | Cumulus Media, Inc., Term Loan B                              | 4.250% | 12/23/20 | B+   | 6,077,240 |
| 1,310 | Emerald Expositions Holdings, Inc., Term Loan, First Lien     | 4.750% | 6/17/20  | BB   | 1,296,986 |
| 445   | Gray Television, Inc., Initial Term Loan                      | 3.750% | 6/13/21  | BB   | 440,142   |
| 995   | IMG Worldwide, Inc., First Lien                               | 5.250% | 5/06/21  | B1   | 974,790   |
| 2,239 | Interactive Data Corporation, Term Loan B                     | 4.750% | 5/02/21  | B+   | 2,235,253 |
| 1,682 | McGraw-Hill Education Holdings LLC, Refinancing Term Loan     | 5.750% | 3/22/19  | B+   | 1,683,434 |
| 236   | Media General, Inc., Delayed Draw, Term Loan                  | 4.250% | 7/31/20  | BB+  | 235,283   |
| 978   | Mediacom Broadband LLC, Tranche G, Term Loan                  | 4.000% | 1/20/20  | BB   | 967,725   |
| 1,608 | Numericable Group S.A., Term Loan B1                          | 4.500% | 5/21/20  | Ba3  | 1,601,712 |
| 1,392 | Numericable Group S.A., Term Loan B2                          | 4.500% | 5/21/20  | Ba3  | 1,385,700 |
| 1,833 | Radio One, Inc., Term Loan B, First Lien                      | 7.500% | 3/31/16  | B+   | 1,844,382 |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                          |                                                                   |        |          |      |            |
|----------------------------------------------------------|-------------------------------------------------------------------|--------|----------|------|------------|
| 1,212                                                    | Springer Science & Business Media, Inc., Term Loan B3             | 4.750% | 8/14/20  | B    | 1,202,038  |
| 14,578                                                   | Tribune Company, Term Loan B                                      | 4.000% | 12/27/20 | BB+  | 14,404,733 |
| 3,841                                                    | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20  | B+   | 3,788,557  |
| 1,013                                                    | Weather Channel Corporation, Term Loan, Second Lien               | 7.000% | 6/26/20  | B3   | 948,177    |
| 1,311                                                    | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan     | 3.750% | 7/01/20  | B+   | 1,269,204  |
| 326                                                      | Yell Group PLC, Term Loan A2                                      | 5.247% | 3/01/19  | CCC+ | 494,380    |
| 26                                                       | Yell Group PLC, Term Loan A2, (7)                                 | 1.500% | 3/03/19  | CCC+ |            |
| 756                                                      | Yell Group PLC, Term Loan B2, Payment in Kind, (7)                | 0.000% | 3/03/24  | CCC  |            |
| 51,706                                                   | Total Media                                                       |        |          |      | 50,078,826 |
| <b>Multiline Retail 1.0% (0.6% of Total Investments)</b> |                                                                   |        |          |      |            |
| 542                                                      | Hudson's Bay Company, Term Loan B, First Lien                     | 4.750% | 11/04/20 | BB   | 544,558    |
| 2,239                                                    | J.C. Penney Corporation, Inc., Term Loan                          | 5.000% | 6/20/19  | B    | 2,178,118  |
| 2,781                                                    | Total Multiline Retail                                            |        |          |      | 2,722,676  |

Nuveen Investments  
28

| Principal Amount (000)                                                  | Description (1)                                                         | Coupon (4) | Maturity (2) | Ratings (3) | Value      |
|-------------------------------------------------------------------------|-------------------------------------------------------------------------|------------|--------------|-------------|------------|
| <b>Oil, Gas &amp; Consumable Fuels 2.3% (1.5% of Total Investments)</b> |                                                                         |            |              |             |            |
| \$ 565                                                                  | Western Refining, Inc.,<br>Term Loan B                                  | 4.250%     | 11/12/20     | BB          | \$ 546,457 |
| 392                                                                     | Citgo Petroleum<br>Corporation, Term Loan<br>B                          | 4.500%     | 7/29/21      | B+          | 376,853    |
| 1,150                                                                   | Crestwood Holdings<br>LLC, Term Loan B                                  | 7.000%     | 6/19/19      | B2          | 1,059,579  |
| 1,990                                                                   | Energy and Exploration<br>Partners, Term Loan                           | 7.750%     | 1/22/19      | N/R         | 1,456,121  |
| 1,572                                                                   | Fieldwood Energy LLC,<br>Term Loan, Second Lien                         | 8.375%     | 9/30/20      | B2          | 963,396    |
| 1,860                                                                   | Seadrill Partners LLC,<br>Initial Term Loan                             | 4.000%     | 2/21/21      | BB          | 1,480,562  |
| 120                                                                     | Southcross Energy<br>Partners L.P., Opco<br>Term Loan                   | 5.250%     | 8/04/21      | B1          | 115,187    |
| 546                                                                     | Southcross Holdings<br>Borrower L.P., Holdco<br>Term Loan               | 6.000%     | 8/04/21      | B2          | 500,989    |
| 8,195                                                                   | Total Oil, Gas &<br>Consumable Fuels                                    |            |              |             | 6,499,144  |
| <b>Pharmaceuticals 7.4% (4.6% of Total Investments)</b>                 |                                                                         |            |              |             |            |
| 788                                                                     | Generic Drug Holdings,<br>Inc., Term Loan B                             | 5.000%     | 8/16/20      | B1          | 785,538    |
| 2,000                                                                   | Graceway<br>Pharmaceuticals LLC,<br>Second Lien Term Loan,<br>(8)       | 0.000%     | 5/03/13      | N/R         | 12,500     |
| 95                                                                      | Graceway<br>Pharmaceuticals LLC,<br>Term Loan, (8)                      | 0.000%     | 5/03/12      | N/R         | 95,707     |
| 2,978                                                                   | Grifols, Inc., Term Loan                                                | 3.171%     | 2/27/21      | Ba1         | 2,947,049  |
| 1,785                                                                   | Par Pharmaceutical<br>Companies, Inc., Term<br>Loan B2                  | 4.000%     | 9/30/19      | B1          | 1,754,395  |
| 995                                                                     | Patheon, Inc., Term<br>Loan B                                           | 4.250%     | 3/11/21      | B           | 971,618    |
| 2,656                                                                   | Pharmaceutical Product<br>Development, Inc., Term<br>Loan B, First Lien | 4.000%     | 12/01/18     | Ba2         | 2,647,902  |
| 2,457                                                                   | Pharmaceutical<br>Research Associates,<br>Inc., Term Loan               | 4.500%     | 9/23/20      | B1          | 2,438,874  |
| 2,293                                                                   | Quintiles Transnational<br>Corp., Term Loan B3                          | 3.750%     | 6/08/18      | BB+         | 2,269,752  |
| 740                                                                     | Salix Pharmaceuticals,<br>LTD., Term Loan                               | 4.250%     | 1/02/20      | Ba1         | 738,100    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                                      |        |          |     |            |
|--------|--------------------------------------------------------------------------------------|--------|----------|-----|------------|
| 1,449  | Therakos, Inc., Term<br>Loan, First Lien                                             | 7.000% | 12/27/17 | B   | 1,443,143  |
| 1,318  | Valeant<br>Pharmaceuticals<br>International, Inc., Term<br>Loan E                    | 3.500% | 8/05/20  | Ba1 | 1,311,536  |
| 3,187  | Valeant<br>Pharmaceuticals<br>International, Inc.,<br>Tranche B, Term Loan<br>D2     | 3.500% | 2/13/19  | Ba1 | 3,170,103  |
| 22,741 | Total Pharmaceuticals                                                                |        |          |     | 20,586,217 |
|        | <b>Professional Services 0.3% (0.2% of Total Investments)</b>                        |        |          |     |            |
| 778    | Ceridian Corporation,<br>Term Loan B2                                                | 4.500% | 9/15/20  | Ba3 | 766,632    |
|        | <b>Real Estate Investment Trust 2.1% (1.3% of Total Investments)</b>                 |        |          |     |            |
| 2,456  | Realogy Corporation,<br>Initial Term Loan B                                          | 3.750% | 3/05/20  | BB  | 2,423,890  |
| 1,474  | Starwood Property<br>Trust, Inc., Term Loan B                                        | 3.500% | 4/17/20  | BB  | 1,445,503  |
| 2,443  | Walter Investment<br>Management<br>Corporation, Tranche B,<br>Term Loan, First Lien  | 4.750% | 12/18/20 | B+  | 2,145,726  |
| 6,373  | Total Real Estate<br>Investment Trust                                                |        |          |     | 6,015,119  |
|        | <b>Real Estate Management &amp; Development 1.3% (0.8% of Total Investments)</b>     |        |          |     |            |
| 1,861  | Capital Automotive LP,<br>Term Loan, Second Lien                                     | 6.000% | 4/30/20  | B1  | 1,863,773  |
| 1,865  | Capital Automotive LP,<br>Term Loan, Tranche B1                                      | 4.000% | 4/10/19  | Ba2 | 1,858,782  |
| 3,726  | Total Real Estate<br>Management &<br>Development                                     |        |          |     | 3,722,555  |
|        | <b>Semiconductors &amp; Semiconductor Equipment 3.9% (2.4% of Total Investments)</b> |        |          |     |            |
| 4,975  | Avago Technologies,<br>Term Loan B                                                   | 3.750% | 5/06/21  | BBB | 4,972,333  |
| 3,450  | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B4                           | 4.250% | 2/28/20  | B1  | 3,402,710  |
| 1,481  | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B5                           | 5.000% | 1/15/21  | B1  | 1,486,033  |
| 974    | NXP Semiconductor<br>LLC, Term Loan D                                                | 3.250% | 1/11/20  | BBB | 963,856    |
| 10,880 | Total Semiconductors &<br>Semiconductor<br>Equipment                                 |        |          |     | 10,824,932 |
|        | <b>Software 9.5% (5.9% of Total Investments)</b>                                     |        |          |     |            |
| 1,114  | Blackboard, Inc., Term<br>Loan B3                                                    | 4.750% | 10/04/18 | B+  | 1,110,307  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                                        |        |          |     |           |
|-------|------------------------------------------------------------------------|--------|----------|-----|-----------|
| 3,105 | BMC Software, Inc.,<br>Initial Term Loan                               | 5.000% | 9/10/20  | B1  | 3,013,277 |
| 3,000 | Compuware<br>Corporation, Tranche<br>B2, Term Loan, First<br>Lien, DD1 | 6.250% | 12/15/21 | B   | 2,847,501 |
| 1,007 | Datatel Parent Corp,<br>Term Loan B1                                   | 4.000% | 7/19/18  | BB  | 998,287   |
| 1,050 | Emdeon Business<br>Services LLC, Term<br>Loan B2                       | 3.750% | 11/02/18 | Ba3 | 1,035,094 |
| 621   | Epicor Software<br>Corporation, Term Loan,<br>B2                       | 4.000% | 5/16/18  | Ba3 | 618,478   |
| 953   | Explorer Holdings, Inc.,<br>Term Loan                                  | 6.000% | 5/02/18  | B+  | 953,550   |
| 6,489 | Infor Global Solutions<br>Intermediate Holdings,<br>Ltd., Term Loan B5 | 3.750% | 6/03/20  | Ba3 | 6,343,711 |
| 900   | Micro Focus<br>International PLC, Term<br>Loan B                       | 5.250% | 11/19/21 | BB  | 874,969   |
| 1,350 | Micro Focus<br>International PLC, Term<br>Loan C                       | 4.500% | 11/20/19 | BB  | 1,303,425 |
| 3,421 | Misys PLC, Term Loan<br>B, First Lien                                  | 5.000% | 12/12/18 | B+  | 3,430,283 |

Nuveen Investments  
29

**NSL Nuveen Senior Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                                       | <b>Coupon (4)</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|-----------------------------------|------------------------------------------------------------------------------|-------------------|-------------------------|------------------------|--------------|
|                                   | <b>Software (continued)</b>                                                  |                   |                         |                        |              |
| \$ 872                            | SunGard Data Systems, Inc., Term Loan E                                      | 4.000%            | 3/08/20                 | BB                     | \$ 866,565   |
| 946                               | Vertafore, Inc., Term Loan, First Lien                                       | 4.250%            | 10/03/19                | B+                     | 941,205      |
| 2,244                             | Zebra Technologies Corporation, Term Loan B, First Lien                      | 4.750%            | 10/27/21                | BB+                    | 2,260,130    |
| 27,072                            | Total Software                                                               |                   |                         |                        | 26,596,782   |
|                                   | <b>Specialty Retail 0.8% (0.5% of Total Investments)</b>                     |                   |                         |                        |              |
| 1,632                             | Jo-Ann Stores, Inc., Term Loan, First Lien                                   | 4.000%            | 3/16/18                 | B+                     | 1,587,376    |
| 748                               | Pilot Travel Centers LLC, Term Loan B, First Lien                            | 4.250%            | 9/30/21                 | BB                     | 750,930      |
| 2,380                             | Total Specialty Retail                                                       |                   |                         |                        | 2,338,306    |
|                                   | <b>Textiles, Apparel &amp; Luxury Goods 0.7% (0.4% of Total Investments)</b> |                   |                         |                        |              |
| 1,986                             | Polymer Group, Inc., Initial Term Loan                                       | 5.250%            | 12/19/19                | B2                     | 1,973,497    |
|                                   | <b>Trading Companies &amp; Distributors 1.9% (1.2% of Total Investments)</b> |                   |                         |                        |              |
| 4,431                             | HD Supply, Inc., Term Loan                                                   | 4.000%            | 6/28/18                 | B+                     | 4,394,943    |
| 833                               | Neff Rental/Neff Finance Closing Date Loan, Second Lien                      | 7.250%            | 6/09/21                 | B                      | 813,259      |
| 5,264                             | Total Trading Companies & Distributors                                       |                   |                         |                        | 5,208,202    |
|                                   | <b>Transportation Infrastructure 0.2% (0.1% of Total Investments)</b>        |                   |                         |                        |              |
| 31                                | Ceva Group PLC, Canadian Term Loan                                           | 6.500%            | 3/19/21                 | B2                     | 28,526       |
| 180                               | Ceva Group PLC, Dutch B.V., Term Loan                                        | 6.500%            | 3/19/21                 | B2                     | 165,451      |
| 172                               | Ceva Group PLC, Synthetic Letter of Credit Term Loan                         | 6.345%            | 3/19/21                 | B2                     | 158,079      |
| 248                               | Ceva Group PLC, US Term Loan                                                 | 6.500%            | 3/19/21                 | B2                     | 228,209      |
| 631                               | Total Transportation Infrastructure                                          |                   |                         |                        | 580,265      |
|                                   | <b>Wireless Telecommunication Services 1.7% (1.1% of Total Investments)</b>  |                   |                         |                        |              |
| 1,748                             | Asurion LLC, Term Loan B1                                                    | 5.000%            | 5/24/19                 | Ba3                    | 1,740,093    |
| 2,989                             |                                                                              | 7.500%            | 2/11/19                 | B                      | 2,989,680    |

|               |                                                                           |              |
|---------------|---------------------------------------------------------------------------|--------------|
|               | Fairpoint<br>Communications, Inc.,<br>Term Loan B                         |              |
| 4,737         | Total Wireless<br>Telecommunication<br>Services                           | 4,729,773    |
| \$ 376,610    | Total Variable Rate<br>Senior Loan Interests<br>(cost \$374,033,361)      | 366,559,207  |
| <b>Shares</b> | <b>Description (1)</b>                                                    | <b>Value</b> |
|               | <b>COMMON STOCKS 1.9% (1.2% of Total Investments)</b>                     |              |
|               | <b>Diversified Consumer Services 0.4% (0.2% of Total Investments)</b>     |              |
| 53,514        | Cengage Learning<br>Holdings II LP, (5), (6)                              | \$ 1,177,308 |
|               | <b>Hotels, Restaurants &amp; Leisure 0.4% (0.3% of Total Investments)</b> |              |
| 40,968        | BLB Worldwide<br>Holdings Inc., (5), (6)                                  | 1,177,830    |
|               | <b>Media 1.1% (0.7% of Total Investments)</b>                             |              |
| 3,479         | Cumulus Media, Inc.,<br>(5)                                               | 12,107       |
| 24,438        | Metro-Goldwyn-Mayer,<br>(5), (6)                                          | 1,783,974    |
| 18,422        | Tribune Company, (5)                                                      | 1,084,872    |
| 14,825        | Tribune Company, (7)                                                      |              |
| 4,605         | Tribune Publishing<br>Company                                             | 96,705       |
|               | Total Media                                                               | 2,977,658    |
|               | <b>Professional Services 0.0% (0.0% of Total Investments)</b>             |              |
| 47,152        | Vertrue, Inc., (5), (6)                                                   | 84,874       |
|               | <b>Software 0.0% (0.0% of Total Investments)</b>                          |              |
| 291,294       | Eagle Topco LP, (5),<br>(7)                                               |              |
|               | Total Common Stocks<br>(cost \$4,767,324)                                 | 5,417,670    |

Nuveen Investments

| Shares                    | Description (1)                                                         | Coupon  |          | Ratings<br>(3) | Value      |
|---------------------------|-------------------------------------------------------------------------|---------|----------|----------------|------------|
|                           | \$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments) |         |          |                |            |
|                           | Diversified Consumer Services 0.0% (0.0% of Total Investments)          |         |          |                |            |
| 4,927                     | Education Management Corporation, (6)                                   | 7.500%  |          | N/R            | \$ 48,449  |
| 1,738                     | Education Management Corporation, (6)                                   | 7.500%  |          | N/R            | 113,549    |
|                           | Total Diversified Consumer Services                                     |         |          |                | 161,998    |
|                           | Total \$25 Par (or similar) Retail Preferred (cost \$16,177)            |         |          |                | 161,998    |
| Principal Amount<br>(000) | Description (1)                                                         | Coupon  | Maturity | Ratings<br>(3) | Value      |
|                           | CONVERTIBLE BONDS 0.3% (0.2% of Total Investments)                      |         |          |                |            |
|                           | Communications Equipment 0.3% (0.2% of Total Investments)               |         |          |                |            |
| \$ 850                    | Nortel Networks Corp., (8)                                              | 1.750%  | 4/15/12  | N/R            | \$ 824,500 |
| \$ 850                    | Total Convertible Bonds (cost \$710,500)                                |         |          |                | 824,500    |
| Principal Amount<br>(000) | Description (1)                                                         | Coupon  | Maturity | Ratings<br>(3) | Value      |
|                           | CORPORATE BONDS 19.2% (12.0% of Total Investments)                      |         |          |                |            |
|                           | Commercial Services & Supplies 0.3% (0.2% of Total Investments)         |         |          |                |            |
| \$ 900                    | NES Rental Holdings Inc., 144A                                          | 7.875%  | 5/01/18  | CCC+           | \$ 902,250 |
|                           | Communications Equipment 0.8% (0.5% of Total Investments)               |         |          |                |            |
| 1,500                     | Avaya Inc., 144A                                                        | 10.500% | 3/01/21  | CCC+           | 1,228,125  |
| 1,000                     | Nortel Networks Limited, (8)                                            | 0.000%  | 7/15/11  | N/R            | 1,045,000  |
| 2,500                     | Total Communications Equipment                                          |         |          |                | 2,273,125  |
|                           | Consumer Finance 0.4% (0.2% of Total Investments)                       |         |          |                |            |
| 1,000                     | First Data Corporation, 144A                                            | 7.375%  | 6/15/19  | BB             | 1,048,750  |
|                           | Containers & Packaging 1.0% (0.6% of Total Investments)                 |         |          |                |            |
| 2,600                     | Reynolds Group                                                          | 9.875%  | 8/15/19  | CCC+           | 2,762,500  |
|                           | Diversified Telecommunication Services 1.5% (0.9% of Total Investments) |         |          |                |            |
| 2,000                     | IntelSat Limited                                                        | 7.750%  | 6/01/21  | B              | 1,982,500  |
| 2,200                     | IntelSat Limited                                                        | 8.125%  | 6/01/23  | B              | 2,222,000  |
| 4,200                     | Total Diversified Telecommunication Services                            |         |          |                | 4,204,500  |
|                           | Health Care Equipment & Supplies 2.6% (1.6% of Total Investments)       |         |          |                |            |
| 2,025                     | Kinetic Concepts                                                        | 10.500% | 11/01/18 | B              | 2,222,438  |
| 1,000                     | Kinetic Concepts                                                        | 12.500% | 11/01/19 | CCC+           | 1,105,000  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                              |                                        |         |          |      |            |
|------------------------------------------------------------------------------|----------------------------------------|---------|----------|------|------------|
| 3,500                                                                        | Tenet Healthcare Corporation           | 6.000%  | 10/01/20 | Ba2  | 3,788,750  |
| 6,525                                                                        | Total Health Care Equipment & Supplies |         |          |      | 7,116,188  |
| <b>Health Care Providers &amp; Services 2.0% (1.3% of Total Investments)</b> |                                        |         |          |      |            |
| 1,500                                                                        | Community Health Systems, Inc.         | 5.125%  | 8/01/21  | Ba2  | 1,558,125  |
| 2,400                                                                        | Community Health Systems, Inc.         | 6.875%  | 2/01/22  | B+   | 2,549,100  |
| 600                                                                          | lasis Healthcare Capital Corporation   | 8.375%  | 5/15/19  | CCC+ | 628,500    |
| 1,000                                                                        | Truven Health Analytics Inc.           | 10.625% | 6/01/20  | CCC+ | 975,000    |
| 5,500                                                                        | Total Health Care Providers & Services |         |          |      | 5,710,725  |
| <b>Media 4.5% (2.8% of Total Investments)</b>                                |                                        |         |          |      |            |
| 1,524                                                                        | Clear Channel Communications, Inc.     | 10.000% | 1/15/18  | CCC  | 1,325,880  |
| 2,872                                                                        | Clear Channel Communications, Inc.     | 9.000%  | 12/15/19 | CCC+ | 2,800,200  |
| 6,277                                                                        | Clear Channel Communications, Inc.     | 14.000% | 2/01/21  | CCC  | 5,147,530  |
| 2,750                                                                        | Clear Channel Communications, Inc.     | 9.000%  | 3/01/21  | CCC+ | 2,667,500  |
| 500                                                                          | McGraw-Hill Global Education Holdings  | 9.750%  | 4/01/21  | BB   | 553,750    |
| 13,923                                                                       | Total Media                            |         |          |      | 12,494,860 |

Nuveen Investments

**NSL Nuveen Senior Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal Amount (000)</b>                                                        | <b>Description (1)</b>                         | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b> |
|--------------------------------------------------------------------------------------|------------------------------------------------|---------------|-----------------|--------------------|--------------|
| <b>Pharmaceuticals 1.6% (1.0% of Total Investments)</b>                              |                                                |               |                 |                    |              |
| \$ 750                                                                               | Valeant Pharmaceuticals International, 144A    | 6.750%        | 8/15/18         | B1                 | \$ 797,813   |
| 2,000                                                                                | Valeant Pharmaceuticals International, 144A    | 7.000%        | 10/01/20        | B1                 | 2,107,500    |
| 500                                                                                  | Valeant Pharmaceuticals International, 144A    | 7.250%        | 7/15/22         | B1                 | 533,750      |
| 1,000                                                                                | VPII Escrow Corporation, 144A                  | 7.500%        | 7/15/21         | B1                 | 1,095,000    |
| 4,250                                                                                | Total Pharmaceuticals                          |               |                 |                    | 4,534,063    |
| <b>Real Estate Investment Trust 0.3% (0.2% of Total Investments)</b>                 |                                                |               |                 |                    |              |
| 750                                                                                  | Istar Financial Inc.                           | 4.000%        | 11/01/17        | BB                 | 733,125      |
| <b>Semiconductors &amp; Semiconductor Equipment 1.2% (0.8% of Total Investments)</b> |                                                |               |                 |                    |              |
| 1,000                                                                                | Advanced Micro Devices, Inc.                   | 6.750%        | 3/01/19         | B                  | 950,000      |
| 1,075                                                                                | Advanced Micro Devices, Inc.                   | 7.750%        | 8/01/20         | B                  | 1,023,938    |
| 1,500                                                                                | Advanced Micro Devices, Inc.                   | 7.500%        | 8/15/22         | B                  | 1,415,625    |
| 3,575                                                                                | Total Semiconductors & Semiconductor Equipment |               |                 |                    | 3,389,563    |
| <b>Software 1.2% (0.8% of Total Investments)</b>                                     |                                                |               |                 |                    |              |
| 1,330                                                                                | BMC Software Finance Inc., 144A                | 8.125%        | 7/15/21         | CCC+               | 1,162,088    |
| 700                                                                                  | Boxer Parent Company Inc./BMC Software, 144A   | 9.000%        | 10/15/19        | CCC+               | 570,500      |
| 850                                                                                  | Infor Us Inc.                                  | 11.500%       | 7/15/18         | B                  | 926,500      |
| 750                                                                                  | Infor Us Inc.                                  | 9.375%        | 4/01/19         | B                  | 806,250      |
| 3,630                                                                                | Total Software                                 |               |                 |                    | 3,465,338    |
| <b>Wireless Telecommunication Services 1.8% (1.1% of Total Investments)</b>          |                                                |               |                 |                    |              |
| 500                                                                                  | FairPoint Communications Inc., 144A            | 8.750%        | 8/15/19         | B                  | 511,250      |
| 500                                                                                  | Sprint Corporation                             | 7.875%        | 9/15/23         | BB                 | 506,875      |
| 2,000                                                                                | Sprint Corporation                             | 7.125%        | 6/15/24         | BB                 | 1,945,000    |
| 1,750                                                                                | T-Mobile USA Inc.                              | 6.250%        | 4/01/21         | BB                 | 1,806,874    |
| 75                                                                                   | T-Mobile USA Inc.                              | 6.731%        | 4/28/22         | BB                 | 77,718       |
| 75                                                                                   | T-Mobile USA Inc.                              | 6.836%        | 4/28/23         | BB                 | 78,187       |
| 4,900                                                                                |                                                |               |                 |                    | 4,925,904    |

|           |                                                         |                    |
|-----------|---------------------------------------------------------|--------------------|
|           | Total Wireless<br>Telecommunication<br>Services         |                    |
| \$ 54,253 | Total Corporate Bonds<br>(cost \$53,925,430)            | 53,560,891         |
|           | <b>Total Long-Term Investments (cost \$433,452,792)</b> | <b>426,524,266</b> |

Nuveen Investments

32

| Principal Amount (000) | Description (1)                                                                                                                                                                                        | Coupon                                  | Maturity | Value                 |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|----------|-----------------------|
|                        | <b>SHORT-TERM INVESTMENTS</b>                                                                                                                                                                          | <b>7.5% (4.7% of Total Investments)</b> |          |                       |
| \$ 21,000              | Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$21,424,488 | 0.000%                                  | 2/02/15  | \$ 20,999,720         |
|                        | <b>Total Short-Term Investments (cost \$20,999,720)</b>                                                                                                                                                |                                         |          | <b>20,999,720</b>     |
|                        | <b>Total Investments (cost \$454,452,512)</b>                                                                                                                                                          | <b>160.0%</b>                           |          | <b>447,523,986</b>    |
|                        | <b>Borrowings (40.2)% (9), (10)</b>                                                                                                                                                                    |                                         |          | <b>(112,500,000)</b>  |
|                        | <b>Variable Rate Term Preferred Shares, at Liquidation Value (20.7)% (11)</b>                                                                                                                          |                                         |          | <b>(58,000,000)</b>   |
|                        | <b>Other Assets Less Liabilities</b>                                                                                                                                                                   | <b>0.9%</b>                             |          | <b>2,601,724</b>      |
|                        | <b>Net Assets Applicable to Common Shares</b>                                                                                                                                                          | <b>100%</b>                             |          | <b>\$ 279,625,710</b> |

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.

(9) Borrowings as a percentage of Total Investments is 25.1%.

(10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

*See accompanying notes to financial statements.*

## JFR

## Nuveen Floating Rate Income Fund

## Portfolio of Investments January 31, 2015 (Unaudited)

| Principal<br>Amount (000) | Description (1)                                                                | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|---------------------------|--------------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
|                           | <b>LONG-TERM INVESTMENTS 153.6% (95.9% of Total Investments)</b>               |            |                 |                |              |
|                           | <b>VARIABLE RATE SENIOR LOAN INTERESTS 125.2% (78.2% of Total Investments)</b> |            |                 |                |              |
|                           | <b>(4)</b>                                                                     |            |                 |                |              |
|                           | <b>Aerospace &amp; Defense 1.0% (0.6% of Total Investments)</b>                |            |                 |                |              |
| \$ 4,550                  | B/E Aerospace, Inc.,<br>Term Loan B, First Lien                                | 4.000%     | 12/16/21        | BB+            | \$ 4,561,716 |
| 2,450                     | Sequa Corporation,<br>Term Loan B                                              | 5.250%     | 6/19/17         | B              | 2,361,188    |
| 7,000                     | Total Aerospace &<br>Defense                                                   |            |                 |                | 6,922,904    |
|                           | <b>Airlines 3.4% (2.1% of Total Investments)</b>                               |            |                 |                |              |
| 3,000                     | American Airlines, Inc.,<br>Term Loan B, First Lien                            | 4.250%     | 10/08/21        | BB             | 3,010,626    |
| 3,440                     | American Airlines, Inc.,<br>Term Loan                                          | 3.750%     | 6/27/19         | BB             | 3,422,499    |
| 9,795                     | Delta Air Lines, Inc.,<br>Term Loan B1                                         | 3.250%     | 10/18/18        | BBB            | 9,707,840    |
| 1,960                     | Delta Air Lines, Inc.,<br>Term Loan B2                                         | 2.417%     | 4/18/16         | BBB            | 1,951,915    |
| 4,455                     | US Airways, Inc., Term<br>Loan B1                                              | 3.500%     | 5/23/19         | BB             | 4,411,007    |
| 22,650                    | Total Airlines                                                                 |            |                 |                | 22,503,887   |
|                           | <b>Automobiles 2.9% (1.8% of Total Investments)</b>                            |            |                 |                |              |
| 9,925                     | Chrysler Group LLC,<br>Tranche B, Term Loan                                    | 3.250%     | 12/31/18        | BB+            | 9,881,578    |
| 7,795                     | Formula One Group,<br>Term Loan, First Lien                                    | 4.750%     | 7/30/21         | B              | 7,563,540    |
| 2,000                     | Formula One Group,<br>Term Loan, Second Lien                                   | 7.750%     | 7/29/22         | CCC+           | 1,947,500    |
| 19,720                    | Total Automobiles                                                              |            |                 |                | 19,392,618   |
|                           | <b>Building Products 0.7% (0.5% of Total Investments)</b>                      |            |                 |                |              |
| 2,793                     | Gates Global LLC, Term<br>Loan                                                 | 4.250%     | 7/03/21         | B+             | 2,735,643    |
| 2,115                     | Quikrete Holdings, Inc.,<br>Term Loan, First Lien                              | 4.000%     | 9/28/20         | B+             | 2,092,413    |
| 4,908                     | Total Building Products                                                        |            |                 |                | 4,828,056    |
|                           | <b>Capital Markets 0.9% (0.5% of Total Investments)</b>                        |            |                 |                |              |
| 2,823                     | Citco III Limited, Term<br>Loan B                                              | 4.250%     | 6/29/18         | N/R            | 2,814,516    |
| 2,963                     | Guggenheim Partners<br>LLC, Initial Term Loan                                  | 4.250%     | 7/22/20         | N/R            | 2,958,797    |
| 5,786                     | Total Capital Markets                                                          |            |                 |                | 5,773,313    |

| <b>Chemicals 2.8% (1.7% of Total Investments)</b>                          |                                                               |        |          |      |  |            |
|----------------------------------------------------------------------------|---------------------------------------------------------------|--------|----------|------|--|------------|
| 3,328                                                                      | Ineos US Finance LLC,<br>Cash Dollar, Term Loan               | 3.750% | 5/04/18  | BB   |  | 3,245,694  |
| 7,518                                                                      | Mineral Technologies,<br>Inc., Term Loan B, First<br>Lien     | 4.000% | 5/07/21  | BB   |  | 7,472,975  |
| 2,450                                                                      | PQ Corporation, Term<br>Loan B                                | 4.000% | 8/07/17  | B+   |  | 2,415,700  |
| 4,279                                                                      | Univar, Inc., Term Loan                                       | 5.000% | 6/30/17  | B+   |  | 4,142,954  |
| 361                                                                        | W.R Grace & Co.,<br>Delayed Draw, Term<br>Loan                | 3.000% | 2/03/21  | BBB  |  | 360,121    |
| 1,002                                                                      | W.R Grace & Co., Exit<br>Term Loan                            | 3.000% | 2/03/21  | BBB  |  | 1,000,776  |
| 18,938                                                                     | Total Chemicals                                               |        |          |      |  | 18,638,220 |
| <b>Commercial Services &amp; Supplies 2.9% (1.8% of Total Investments)</b> |                                                               |        |          |      |  |            |
| 969                                                                        | ADS Waste Holdings,<br>Inc., Initial Term Loan,<br>Tranche B2 | 3.750% | 10/09/19 | B+   |  | 944,389    |
| 824                                                                        | Education Management<br>LLC, Tranche A, Term<br>Loan          | 5.500% | 7/02/20  | N/R  |  | 777,569    |
| 1,374                                                                      | Education Management<br>LLC, Tranche B, Term<br>Loan          | 8.500% | 7/02/20  | N/R  |  | 1,135,673  |
| 973                                                                        | HMH Holdings, Inc.,<br>Term Loan, First Lien                  | 4.250% | 5/22/18  | B1   |  | 968,853    |
| 4,819                                                                      | iQor US, Inc., Term<br>Loan, First Lien                       | 6.000% | 4/01/21  | B    |  | 4,517,742  |
| 1,500                                                                      | iQor US, Inc., Term<br>Loan, Second Lien                      | 9.750% | 4/01/22  | CCC+ |  | 1,383,750  |
| 9,950                                                                      | Millennium Laboratories,<br>Inc., Tranche B, Term<br>Loan     | 5.250% | 4/16/21  | B+   |  | 9,929,274  |
| 20,409                                                                     | Total Commercial<br>Services & Supplies                       |        |          |      |  | 19,657,250 |
| <b>Communications Equipment 1.1% (0.7% of Total Investments)</b>           |                                                               |        |          |      |  |            |
| 5,925                                                                      | Avaya, Inc., Term Loan<br>B3                                  | 4.668% | 10/26/17 | B1   |  | 5,676,809  |
| 1,608                                                                      | Avaya, Inc., Term Loan<br>B6                                  | 6.500% | 3/31/18  | B1   |  | 1,574,679  |
| 7,533                                                                      | Total Communications<br>Equipment                             |        |          |      |  | 7,251,488  |

Nuveen Investments

| Principal Amount (000) | Description (1)                                                     | Coupon (4)                              | Maturity (2) | Ratings (3) | Value        |
|------------------------|---------------------------------------------------------------------|-----------------------------------------|--------------|-------------|--------------|
|                        | <b>Computers &amp; Peripherals</b>                                  | <b>2.7% (1.7% of Total Investments)</b> |              |             |              |
| \$ 17,775              | Dell, Inc., Term Loan B                                             | 4.500%                                  | 4/29/20      | BBB         | \$17,809,715 |
|                        | <b>Containers &amp; Packaging</b>                                   | <b>0.9% (0.6% of Total Investments)</b> |              |             |              |
|                        | BWAY Holding Company, Term Loan B, First Lien                       | 5.500%                                  | 8/14/20      | B2          | 3,351,230    |
| 3,350                  | Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien | 4.000%                                  | 12/01/18     | B+          | 2,873,169    |
| 2,900                  | Total Containers & Packaging                                        |                                         |              |             | 6,224,399    |
| 6,250                  |                                                                     |                                         |              |             |              |
|                        | <b>Diversified Consumer Services</b>                                | <b>5.8% (3.6% of Total Investments)</b> |              |             |              |
|                        | Cengage Learning Acquisitions, Inc., Exit Term Loan                 | 7.000%                                  | 3/31/20      | B+          | 5,941,679    |
| 5,970                  | Harland Clarke Holdings Corporation, Extended Term Loan             | 5.505%                                  | 6/30/17      | B+          | 484,835      |
| 484                    | Harland Clarke Holdings Corporation, Term Loan B3                   | 7.000%                                  | 5/22/18      | B+          | 3,373,690    |
| 3,347                  | Harland Clarke Holdings Corporation, Term Loan B4                   | 6.000%                                  | 8/04/19      | B+          | 1,463,186    |
| 1,463                  | Hilton Hotels Corporation, Term Loan B2                             | 3.500%                                  | 10/25/20     | BB+         | 14,376,748   |
| 14,524                 | Laureate Education, Inc., Term Loan B                               | 5.000%                                  | 6/15/18      | B           | 2,534,704    |
| 2,689                  | New Albertson's, Inc., Term Loan                                    | 4.750%                                  | 6/24/21      | Ba3         | 3,491,672    |
| 3,530                  | ServiceMaster Company, Term Loan                                    | 4.250%                                  | 7/01/21      | B+          | 7,080,452    |
| 7,178                  | Total Diversified Consumer Services                                 |                                         |              |             | 38,746,966   |
| 39,185                 |                                                                     |                                         |              |             |              |
|                        | <b>Diversified Financial Services</b>                               | <b>1.4% (0.9% of Total Investments)</b> |              |             |              |
|                        | Home Loan Servicing Solutions, Ltd., Term Loan B                    | 4.500%                                  | 6/26/20      | B+          | 3,237,375    |
| 3,448                  | Ocwen Financial Corporation, Term Loan B                            | 5.000%                                  | 2/15/18      | B+          | 348,317      |
| 371                    | RCS Capital, Term Loan                                              | 6.500%                                  | 4/29/19      | B           | 3,525,004    |
| 3,662                  | TransFirst, Inc., Term Loan, First Lien                             | 5.500%                                  | 11/12/21     | B           | 2,000,626    |
| 2,000                  | Total Diversified Financial Services                                |                                         |              |             | 9,111,322    |
| 9,481                  |                                                                     |                                         |              |             |              |

|                                                                                            |                                                        |        |          |     |            |
|--------------------------------------------------------------------------------------------|--------------------------------------------------------|--------|----------|-----|------------|
| <b>Diversified Telecommunication Services 6.6% (4.1% of Total Investments)</b>             |                                                        |        |          |     |            |
| 1,725                                                                                      | Greeneden U.S. Holdings II LLC, Term Loan B            | 4.000% | 2/08/20  | B   | 1,693,986  |
| 1,811                                                                                      | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750% | 6/30/19  | BB  | 1,793,471  |
| 5,000                                                                                      | Level 3 Financing, Inc., Term Loan B, First Lien       | 4.500% | 1/31/22  | BB  | 5,013,540  |
| 3,667                                                                                      | Level 3 Financing, Inc., Term Loan, Tranche B3         | 4.000% | 8/01/19  | BB  | 3,646,042  |
| 1,557                                                                                      | Presidio, Inc., Term Loan B                            | 5.000% | 3/31/17  | B+  | 1,545,123  |
| 2,239                                                                                      | SBA Communication, Incremental Term Loan, Tranche B1   | 3.250% | 3/24/21  | BB  | 2,204,703  |
| 1,990                                                                                      | TelX Group, Inc., Initial Term Loan, First Lien        | 4.500% | 4/09/20  | B1  | 1,963,881  |
| 1,250                                                                                      | TelX Group, Inc., Initial Term Loan, Second Lien       | 7.500% | 4/09/21  | CCC | 1,224,219  |
| 13,597                                                                                     | WideOpenWest Finance LLC, Term Loan B                  | 4.750% | 4/01/19  | Ba3 | 13,532,344 |
| 4,437                                                                                      | Ziggo N.V., Term Loan B1                               | 3.500% | 1/15/22  | BB  | 4,331,663  |
| 2,860                                                                                      | Ziggo N.V., Term Loan B2                               | 3.500% | 1/15/22  | BB  | 2,791,405  |
| 4,703                                                                                      | Ziggo N.V., Term Loan B3, Delayed Draw                 | 3.500% | 1/15/22  | BB  | 4,590,864  |
| 44,836                                                                                     | Total Diversified Telecommunication Services           |        |          |     | 44,331,241 |
| <b>Electronic Equipment, Instruments &amp; Components 0.6% (0.4% of Total Investments)</b> |                                                        |        |          |     |            |
| 4,293                                                                                      | SMART Modular Technologies, Inc., Term Loan B          | 8.250% | 8/26/17  | B   | 4,249,696  |
| <b>Energy Equipment &amp; Services 1.1% (0.7% of Total Investments)</b>                    |                                                        |        |          |     |            |
| 5,267                                                                                      | Drill Rigs Holdings, Inc., Tranche B1, Term Loan       | 6.000% | 3/31/21  | B+  | 4,105,713  |
| 673                                                                                        | Dynamic Energy Services International LLC, Term Loan   | 9.500% | 3/06/18  | N/R | 642,849    |
| 1,460                                                                                      | Offshore Group Investment Limited, Term Loan B         | 5.000% | 10/25/17 | B   | 1,069,393  |
| 1,813                                                                                      | Pacific Drilling S.A., Term Loan B                     | 4.500% | 6/03/18  | B+  | 1,406,553  |
| 9,213                                                                                      | Total Energy Equipment & Services                      |        |          |     | 7,224,508  |
| <b>Food &amp; Staples Retailing 7.0% (4.4% of Total Investments)</b>                       |                                                        |        |          |     |            |
| 4,960                                                                                      | Albertsons LLC, Term Loan B2                           | 4.750% | 3/21/19  | BB  | 4,955,952  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                          |        |         |     |            |
|--------|----------------------------------------------------------|--------|---------|-----|------------|
| 26,000 | Albertsons LLC, Term Loan B4                             | 5.500% | 8/25/21 | BB  | 25,992,772 |
| 2,000  | Albertsons LLC, Term Loan B4, First Lien                 | 5.500% | 8/25/21 | BB  | 1,999,444  |
| 3,250  | BJ's Wholesale Club, Inc., Replacement Loan, First Lien  | 4.500% | 9/26/19 | B   | 3,211,569  |
| 4,000  | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 3,940,832  |
| 743    | Del Monte Foods Company, Term Loan, First Lien           | 4.250% | 2/18/21 | B   | 691,453    |
| 1,500  | Rite Aid Corporation, Tranche 1, Term Loan, Second Lien  | 5.750% | 8/21/20 | B+  | 1,508,126  |
| 1,675  | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien  | 4.875% | 6/21/21 | B+  | 1,679,188  |
| 3,142  | Supervalu, Inc., New Term Loan                           | 4.500% | 3/21/19 | BB  | 3,122,315  |
| 47,270 | Total Food & Staples Retailing                           |        |         |     | 47,101,651 |

Nuveen Investments

35

**JFR Nuveen Floating Rate Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                                       | <b>Coupon (4)</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|-----------------------------------|------------------------------------------------------------------------------|-------------------|-------------------------|------------------------|--------------|
|                                   | <b>Food Products 6.7% (4.2% of Total Investments)</b>                        |                   |                         |                        |              |
| \$ 9,440                          | H.J Heinz Company,<br>Term Loan B2                                           | 3.500%            | 6/05/20                 | BB+                    | \$ 9,438,189 |
| 1,990                             | Hearthside Group<br>Holdings, Term Loan,<br>First Lien                       | 4.500%            | 6/02/21                 | B1                     | 1,985,025    |
| 7,000                             | Jacobs Douwe Egberts,<br>Term Loan B                                         | 3.500%            | 7/23/21                 | BB                     | 6,927,081    |
| 4,778                             | Pinnacle Foods Finance<br>LLC, Term Loan G                                   | 3.000%            | 4/29/20                 | BB+                    | 4,672,227    |
| 16,921                            | US Foods, Inc.,<br>Incremental Term Loan                                     | 4.500%            | 3/31/19                 | B2                     | 16,889,261   |
| 5,250                             | Wilton Products, Inc.,<br>Tranche B, Term Loan                               | 7.500%            | 8/30/18                 | B                      | 4,948,379    |
| 45,379                            | Total Food Products                                                          |                   |                         |                        | 44,860,162   |
|                                   | <b>Health Care Equipment &amp; Supplies 3.3% (2.1% of Total Investments)</b> |                   |                         |                        |              |
| 1,287                             | Ardent Medical<br>Services, Inc., Term<br>Loan, First Lien                   | 6.750%            | 7/02/18                 | B+                     | 1,290,222    |
| 1,859                             | Biomet, Inc., Term Loan<br>B2                                                | 3.668%            | 7/25/17                 | BB                     | 1,858,695    |
| 1,995                             | CareCore National LLC,<br>Term Loan                                          | 5.500%            | 3/05/21                 | B                      | 1,992,481    |
| 2,518                             | ConvaTec, Inc., Dollar<br>Term Loan                                          | 4.000%            | 12/22/16                | Ba3                    | 2,518,424    |
| 6,806                             | Kinetic Concepts, Inc.,<br>Term Loan D1                                      | 4.000%            | 5/04/18                 | BB                     | 6,743,054    |
| 5,383                             | Onex Carestream<br>Finance LP, Term Loan,<br>First Lien                      | 5.000%            | 6/07/19                 | B+                     | 5,383,292    |
| 2,553                             | Onex Carestream<br>Finance LP, Term Loan,<br>Second Lien                     | 9.500%            | 12/07/19                | B                      | 2,538,826    |
| 22,401                            | Total Health Care<br>Equipment & Supplies                                    |                   |                         |                        | 22,324,994   |
|                                   | <b>Health Care Providers &amp; Services 5.9% (3.7% of Total Investments)</b> |                   |                         |                        |              |
| 679                               | BioScrip, Inc., Delayed<br>Draw, Term Loan                                   | 6.500%            | 7/31/20                 | B1                     | 678,148      |
| 1,131                             | BioScrip, Inc., Initial<br>Term Loan B                                       | 6.500%            | 7/31/20                 | B1                     | 1,130,246    |
| 4,950                             | Community Health<br>Systems, Inc., Term<br>Loan D                            | 4.250%            | 1/27/21                 | BB                     | 4,953,866    |
| 3,643                             | DaVita HealthCare<br>Partners, Inc., Tranche                                 | 3.500%            | 6/24/21                 | Ba1                    | 3,632,097    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                     |                                         |          |      |            |
|--------|-----------------------------------------------------|-----------------------------------------|----------|------|------------|
|        | B, Term Loan                                        |                                         |          |      |            |
| 13,160 | Drumm Investors LLC, Term Loan                      | 6.750%                                  | 5/04/18  | B    | 13,247,566 |
| 1,444  | Genesis Healthcare LLC, Term Loan                   | 10.000%                                 | 12/04/17 | B    | 1,517,463  |
| 1,308  | HCA, Inc., Tranche B5, Term Loan                    | 2.921%                                  | 3/31/17  | BBB  | 1,308,526  |
| 2,940  | Heartland Dental Care, Inc., Term Loan, First Lien  | 5.500%                                  | 12/21/18 | B1   | 2,910,680  |
| 2,000  | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750%                                  | 6/21/19  | CCC+ | 1,986,250  |
| 1,737  | LHP Operations Co. LLC, Term Loan B                 | 9.000%                                  | 7/03/18  | B    | 1,676,059  |
| 2,158  | National Mentor Holdings, Inc., Term Loan B         | 4.250%                                  | 1/31/21  | B+   | 2,131,272  |
| 3,461  | One Call Care Management, Inc., Term Loan B         | 5.000%                                  | 11/27/20 | B1   | 3,427,730  |
| 716    | Skilled Healthcare Group Inc., Term Loan            | 7.000%                                  | 4/09/16  | B    | 716,294    |
| 39,327 | Total Health Care Providers & Services              |                                         |          |      | 39,316,197 |
|        | <b>Health Care Technology</b>                       | <b>0.9% (0.6% of Total Investments)</b> |          |      |            |
| 6,169  | Catalent Pharma Solutions, Inc., Term Loan          | 4.250%                                  | 5/20/21  | BB   | 6,159,749  |
|        | <b>Hotels, Restaurants &amp; Leisure</b>            | <b>6.0% (3.8% of Total Investments)</b> |          |      |            |
| 11,611 | Burger King Corporation, Term Loan B, First Lien    | 4.500%                                  | 12/12/21 | B+   | 11,637,422 |
| 3,324  | CCM Merger, Inc., Term Loan B                       | 4.500%                                  | 8/08/21  | B+   | 3,318,005  |
| 5,228  | CityCenter Holdings LLC, Term Loan                  | 4.250%                                  | 10/16/20 | BB   | 5,207,359  |
| 600    | Extended Stay America, Inc., Term Loan              | 5.000%                                  | 6/24/19  | B+   | 603,000    |
| 2,786  | Intrawest Resorts Holdings, Inc., Initial Term Loan | 5.500%                                  | 12/09/20 | B+   | 2,785,930  |
| 2,940  | MGM Resorts International, Term Loan B              | 3.500%                                  | 12/20/19 | BB   | 2,898,840  |
| 3,000  | Scientific Games Corporation, Term Loan B2          | 6.000%                                  | 10/01/21 | BB   | 2,968,125  |
| 3,960  | Scientific Games Corporation, Term Loan             | 6.000%                                  | 10/18/20 | BB   | 3,918,749  |
| 3,299  |                                                     | 3.000%                                  | 5/14/20  | BB   | 3,148,660  |

|        |                                                                 |                                         |          |     |            |
|--------|-----------------------------------------------------------------|-----------------------------------------|----------|-----|------------|
|        | Seaworld Parks and Entertainment, Inc., Term Loan B2            |                                         |          |     |            |
| 3,805  | Station Casino LLC, Term Loan B                                 | 4.250%                                  | 3/02/20  | B+  | 3,756,912  |
| 40,553 | Total Hotels, Restaurants & Leisure                             |                                         |          |     | 40,243,002 |
|        | <b>Household Durables</b>                                       | <b>0.6% (0.4% of Total Investments)</b> |          |     |            |
| 2,519  | Serta Simmons Holdings LLC, Term Loan                           | 4.250%                                  | 10/01/19 | B+  | 2,499,331  |
| 1,694  | Tempur-Pedic International, Inc., New Term Loan B               | 3.500%                                  | 3/18/20  | BB+ | 1,673,172  |
| 4,213  | Total Household Durables                                        |                                         |          |     | 4,172,503  |
|        | <b>Industrial Conglomerates</b>                                 | <b>0.3% (0.2% of Total Investments)</b> |          |     |            |
| 2,303  | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750%                                  | 11/26/20 | B1  | 2,178,348  |

Nuveen Investments  
36

| Principal Amount (000)                                                   | Description (1)                                           | Coupon (4) | Maturity (2) | Ratings (3) | Value      |
|--------------------------------------------------------------------------|-----------------------------------------------------------|------------|--------------|-------------|------------|
| <b>Insurance 2.4% (1.5% of Total Investments)</b>                        |                                                           |            |              |             |            |
| \$ 382                                                                   | Alliant Holdings I LLC, Delayed Draw, Term Loan, WI/DD    | TBD        | TBD          | B+          | \$ 381,545 |
| 1,618                                                                    | Alliant Holdings I LLC, Incremental Term Loan, WI/DD      | TBD        | TBD          | B+          | 1,615,955  |
| 1,959                                                                    | Alliant Holdings I LLC, Initial Term Loan B, First Lien   | 4.250%     | 12/20/19     | B+          | 1,931,624  |
| 5,930                                                                    | Hub International Holdings, Inc., Initial Term Loan       | 4.250%     | 10/02/20     | B1          | 5,762,648  |
| 6,143                                                                    | USI Holdings Corporation, Initial Term Loan               | 4.250%     | 12/27/19     | B1          | 6,058,413  |
| 16,032                                                                   | Total Insurance                                           |            |              |             | 15,750,185 |
| <b>Internet &amp; Catalog Retail 1.0% (0.7% of Total Investments)</b>    |                                                           |            |              |             |            |
| 7,000                                                                    | Travelport LLC, Term Loan B, First Lien                   | 6.000%     | 9/02/21      | B2          | 7,019,250  |
| <b>Internet Software &amp; Services 1.8% (1.1% of Total Investments)</b> |                                                           |            |              |             |            |
| 741                                                                      | Sabre Inc., Term Loan B2                                  | 4.500%     | 2/19/19      | Ba3         | 734,885    |
| 290                                                                      | Sabre Inc., Term Loan C                                   | 4.000%     | 2/19/18      | Ba3         | 285,722    |
| 3,430                                                                    | Sabre Inc., Term Loan                                     | 4.000%     | 2/18/19      | Ba3         | 3,384,981  |
| 7,917                                                                    | Tibco Software, Inc., Term Loan B                         | 6.500%     | 11/25/20     | B1          | 7,758,333  |
| 12,378                                                                   | Total Internet Software & Services                        |            |              |             | 12,163,921 |
| <b>IT Services 1.4% (0.8% of Total Investments)</b>                      |                                                           |            |              |             |            |
| 5,998                                                                    | EIG Investors Corp., Term Loan                            | 5.000%     | 11/09/19     | B           | 5,997,553  |
| 570                                                                      | VFH Parent LLC, New Term Loan                             | 5.750%     | 11/08/19     | N/R         | 568,277    |
| 2,437                                                                    | Zayo Group LLC, Term Loan B                               | 4.000%     | 7/02/19      | B1          | 2,416,576  |
| 9,005                                                                    | Total IT Services                                         |            |              |             | 8,982,406  |
| <b>Leisure Equipment &amp; Products 2.0% (1.2% of Total Investments)</b> |                                                           |            |              |             |            |
| 3,784                                                                    | 24 Hour Fitness Worldwide, Inc., Term Loan B              | 4.750%     | 5/28/21      | Ba3         | 3,672,662  |
| 5,539                                                                    | Bombardier Recreational Products, Inc., Term Loan         | 4.000%     | 1/30/19      | BB+         | 5,425,490  |
| 3,193                                                                    | Equinox Holdings, Inc., New Initial Term Loan, First Lien | 5.000%     | 1/31/20      | B1          | 3,173,272  |
| 1,000                                                                    |                                                           | 6.250%     | 12/27/20     | B           | 1,001,250  |

|        |                                                               |        |          |      |            |
|--------|---------------------------------------------------------------|--------|----------|------|------------|
|        | Four Seasons Holdings, Inc., Term Loan, Second Lien           |        |          |      |            |
| 13,516 | Total Leisure Equipment & Products                            |        |          |      | 13,272,674 |
|        | <b>Machinery 1.0% (0.6% of Total Investments)</b>             |        |          |      |            |
| 4,590  | Doosan Infracore International, Inc., Term Loan               | 4.500% | 5/27/21  | BB   | 4,590,385  |
| 1,842  | Rexnord LLC, Term Loan B                                      | 4.000% | 8/21/20  | BB   | 1,812,632  |
| 6,432  | Total Machinery                                               |        |          |      | 6,403,017  |
|        | <b>Media 17.9% (11.2% of Total Investments)</b>               |        |          |      |            |
| 2,138  | Acosta, Inc., Term Loan                                       | 5.000% | 9/26/21  | B1   | 2,145,362  |
| 101    | Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan    | 4.250% | 7/23/21  | B1   | 100,427    |
| 3,041  | Advantage Sales & Marketing, Inc., Term Loan, First Lien      | 4.250% | 7/25/21  | B1   | 3,012,803  |
| 2,200  | Advantage Sales & Marketing, Inc., Term Loan, Second Lien     | 7.500% | 7/25/22  | CCC+ | 2,161,500  |
| 2,221  | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | B3   | 1,924,338  |
| 1,330  | Affinion Group Holdings, Inc., Term Loan, First Lien          | 6.750% | 4/30/18  | B1   | 1,246,689  |
| 1,990  | Catalina Marketing Corporation, Term Loan, First Lien         | 4.500% | 4/09/21  | B+   | 1,901,694  |
| 2,000  | Catalina Marketing Corporation, Term Loan, Second Lien        | 7.750% | 4/11/22  | CCC+ | 1,813,334  |
| 367    | Clear Channel Communications, Inc., Tranche B, Term Loan      | 3.821% | 1/29/16  | CCC+ | 362,323    |
| 3,156  | Clear Channel Communications, Inc., Tranche D, Term Loan      | 6.921% | 1/30/19  | CCC+ | 2,949,520  |
| 2,718  | Clear Channel Communications, Inc., Term Loan E               | 7.671% | 7/30/19  | CCC+ | 2,576,296  |
| 12,787 | Cumulus Media, Inc., Term Loan B                              | 4.250% | 12/23/20 | B+   | 12,522,797 |
| 3,930  | Emerald Expositions Holdings, Inc., Term Loan, First Lien     | 4.750% | 6/17/20  | BB   | 3,890,957  |
| 676    | EMI Music Publishing LLC, Term Loan B                         | 3.750% | 6/29/18  | BB   | 668,078    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                                 |        |         |     |           |
|-------|-----------------------------------------------------------------|--------|---------|-----|-----------|
| 890   | Gray Television, Inc.,<br>Initial Term Loan                     | 3.750% | 6/13/21 | BB  | 880,284   |
| 2,985 | IMG Worldwide, Inc.,<br>First Lien                              | 5.250% | 5/06/21 | B1  | 2,924,369 |
| 3,731 | Interactive Data<br>Corporation, Term Loan<br>B                 | 4.750% | 5/02/21 | B+  | 3,725,422 |
| 3,363 | McGraw-Hill Education<br>Holdings LLC,<br>Refinancing Term Loan | 5.750% | 3/22/19 | B+  | 3,366,868 |
| 2,721 | Media General, Inc.,<br>Delayed Draw, Term<br>Loan              | 4.250% | 7/31/20 | BB+ | 2,709,877 |
| 1,955 | Mediacom Broadband<br>LLC, Tranche G, Term<br>Loan              | 4.000% | 1/20/20 | BB  | 1,935,450 |
| 3,217 | Numericable Group<br>S.A., Term Loan B1                         | 4.500% | 5/21/20 | Ba3 | 3,203,425 |
| 2,783 | Numericable Group<br>S.A., Term Loan B2                         | 4.500% | 5/21/20 | Ba3 | 2,771,399 |
| 3,891 | Radio One, Inc., Term<br>Loan B, First Lien                     | 7.500% | 3/31/16 | B+  | 3,915,125 |

Nuveen Investments  
37

**JFR Nuveen Floating Rate Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                                     | <b>Coupon (4)</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b>       |
|-----------------------------------|----------------------------------------------------------------------------|-------------------|-------------------------|------------------------|--------------------|
|                                   | <b>Media (continued)</b>                                                   |                   |                         |                        |                    |
| \$ 2,423                          | Springer Science & Business Media, Inc.,<br>Term Loan B3                   | 4.750%            | 8/14/20                 | B                      | \$ 2,404,076       |
| 31,970                            | Tribune Company,<br>Term Loan B                                            | 4.000%            | 12/27/20                | BB+                    | 31,590,810         |
| 17,668                            | Univision<br>Communications, Inc.,<br>Replacement Term<br>Loan, First Lien | 4.000%            | 3/01/20                 | B+                     | 17,427,364         |
| 1,000                             | Virgin Media<br>Investment Holdings,<br>Term Loan B                        | 3.500%            | 6/07/20                 | BB                     | 986,641            |
| 1,520                             | Weather Channel<br>Corporation, Term<br>Loan, Second Lien                  | 7.000%            | 6/26/20                 | B3                     | 1,422,265          |
| 2,009                             | WMG Acquisition<br>Corporation, Tranche<br>B, Refinancing Term<br>Loan     | 3.750%            | 7/01/20                 | B+                     | 1,945,013          |
| 829                               | Yell Group PLC, Term<br>Loan A2                                            | 5.247%            | 3/01/19                 | CCC+                   | 1,258,695          |
| 66                                | Yell Group PLC, Term<br>Loan A2, (7)                                       | 1.500%            | 3/03/19                 | CCC+                   |                    |
| 1,925                             | Yell Group PLC, Term<br>Loan B2, Payment in<br>Kind, (7)                   | 0.000%            | 3/03/24                 | CCC                    |                    |
| 123,601                           | <b>Total Media</b>                                                         |                   |                         |                        | <b>119,743,201</b> |
|                                   | <b>Multiline Retail 0.8% (0.5% of Total Investments)</b>                   |                   |                         |                        |                    |
| 1,625                             | Hudson's Bay<br>Company, Term Loan<br>B, First Lien                        | 4.750%            | 11/04/20                | BB                     | 1,631,469          |
| 4,104                             | J.C. Penney<br>Corporation, Inc., Term<br>Loan                             | 5.000%            | 6/20/19                 | B                      | 3,993,216          |
| 5,729                             | <b>Total Multiline Retail</b>                                              |                   |                         |                        | <b>5,624,685</b>   |
|                                   | <b>Oil, Gas &amp; Consumable Fuels 2.4% (1.5% of Total Investments)</b>    |                   |                         |                        |                    |
| 1,130                             | Western Refining, Inc.,<br>Term Loan B                                     | 4.250%            | 11/12/20                | BB                     | 1,092,915          |
| 1,176                             | Citgo Petroleum<br>Corporation, Term Loan<br>B                             | 4.500%            | 7/29/21                 | B+                     | 1,130,560          |
| 2,299                             | Crestwood Holdings<br>LLC, Term Loan B                                     | 7.000%            | 6/19/19                 | B2                     | 2,119,158          |
| 4,975                             |                                                                            | 7.750%            | 1/22/19                 | N/R                    | 3,640,302          |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                         |                                                                   |        |          |     |            |
|---------------------------------------------------------|-------------------------------------------------------------------|--------|----------|-----|------------|
| Energy and Exploration Partners, Term Loan              |                                                                   |        |          |     |            |
| 867                                                     | EP Energy LLC, Term Loan B3, Second Lien                          | 3.500% | 5/24/18  | Ba3 | 810,333    |
| 4,485                                                   | Fieldwood Energy LLC, Term Loan, Second Lien                      | 8.375% | 9/30/20  | B2  | 2,749,152  |
| 3,872                                                   | Seadrill Partners LLC, Initial Term Loan                          | 4.000% | 2/21/21  | BB  | 3,081,808  |
| 565                                                     | Southcross Energy Partners L.P., Opco Term Loan                   | 5.250% | 8/04/21  | B1  | 542,092    |
| 1,274                                                   | Southcross Holdings Borrower L.P., Holdco Term Loan               | 6.000% | 8/04/21  | B2  | 1,168,973  |
| 20,643                                                  | Total Oil, Gas & Consumable Fuels                                 |        |          |     | 16,335,293 |
| <b>Pharmaceuticals 6.0% (3.7% of Total Investments)</b> |                                                                   |        |          |     |            |
| 1,576                                                   | Generic Drug Holdings, Inc., Term Loan B                          | 5.000% | 8/16/20  | B1  | 1,571,075  |
| 5,625                                                   | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (8)          | 0.000% | 5/03/13  | N/R | 35,156     |
| 51                                                      | Graceway Pharmaceuticals LLC, Term Loan, (8)                      | 0.000% | 5/03/12  | N/R | 51,125     |
| 5,946                                                   | Grifols, Inc., Term Loan                                          | 3.171% | 2/27/21  | Ba1 | 5,885,481  |
| 3,570                                                   | Par Pharmaceutical Companies, Inc., Term Loan B2                  | 4.000% | 9/30/19  | B1  | 3,508,791  |
| 3,980                                                   | Patheon, Inc., Term Loan B                                        | 4.250% | 3/11/21  | B   | 3,886,470  |
| 5,312                                                   | Pharmaceutical Product Development, Inc., Term Loan B, First Lien | 4.000% | 12/01/18 | Ba2 | 5,295,804  |
| 4,710                                                   | Pharmaceutical Research Associates, Inc., Term Loan               | 4.500% | 9/23/20  | B1  | 4,674,508  |
| 3,868                                                   | Quintiles Transnational Corp., Term Loan B3                       | 3.750% | 6/08/18  | BB+ | 3,829,203  |
| 987                                                     | Salix Pharmaceuticals, LTD., Term Loan                            | 4.250% | 1/02/20  | Ba1 | 984,134    |
| 3,380                                                   | Therakos, Inc., Term Loan, First Lien                             | 7.000% | 12/27/17 | B   | 3,367,333  |
| 2,639                                                   | Valeant Pharmaceuticals International, Inc., Term Loan E          | 3.500% | 8/05/20  | Ba1 | 2,624,578  |
| 4,211                                                   | Valeant Pharmaceuticals                                           | 3.500% | 2/13/19  | Ba1 | 4,188,735  |

International, Inc.,  
Tranche B, Term Loan  
D2

|        |                                                                                        |                                         |          |     |            |
|--------|----------------------------------------------------------------------------------------|-----------------------------------------|----------|-----|------------|
| 45,855 | Total Pharmaceuticals                                                                  |                                         |          |     | 39,902,393 |
|        | <b>Professional Services</b>                                                           | <b>0.2% (0.1% of Total Investments)</b> |          |     |            |
| 1,137  | Ceridian Corporation,<br>Term Loan B2                                                  | 4.500%                                  | 9/15/20  | Ba3 | 1,120,015  |
|        | <b>Real Estate Investment Trust</b>                                                    | <b>2.3% (1.5% of Total Investments)</b> |          |     |            |
| 4,913  | Realogy Corporation,<br>Initial Term Loan B                                            | 3.750%                                  | 3/05/20  | BB  | 4,847,779  |
| 5,905  | Starwood Property<br>Trust, Inc., Term Loan<br>B                                       | 3.500%                                  | 4/17/20  | BB  | 5,791,696  |
| 5,701  | Walter Investment<br>Management<br>Corporation, Tranche<br>B, Term Loan, First<br>Lien | 4.750%                                  | 12/18/20 | B+  | 5,007,311  |
| 16,519 | Total Real Estate<br>Investment Trust                                                  |                                         |          |     | 15,646,786 |
|        | <b>Real Estate Management &amp; Development</b>                                        | <b>1.8% (1.1% of Total Investments)</b> |          |     |            |
| 3,723  | Capital Automotive LP,<br>Term Loan, Second<br>Lien                                    | 6.000%                                  | 4/30/20  | B1  | 3,727,545  |
| 8,145  | Capital Automotive LP,<br>Term Loan, Tranche B1                                        | 4.000%                                  | 4/10/19  | Ba2 | 8,117,454  |
| 11,868 | Total Real Estate<br>Management &<br>Development                                       |                                         |          |     | 11,844,999 |

Nuveen Investments

| Principal<br>Amount (000)                                                            | Description (1)                                                        | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|--------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
| <b>Semiconductors &amp; Semiconductor Equipment 3.5% (2.2% of Total Investments)</b> |                                                                        |            |                 |                |              |
| \$ 9,950                                                                             | Avago Technologies,<br>Term Loan B                                     | 3.750%     | 5/06/21         | BBB            | \$ 9,944,667 |
| 7,405                                                                                | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B4             | 4.250%     | 2/28/20         | B1             | 7,303,477    |
| 2,963                                                                                | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B5             | 5.000%     | 1/15/21         | B1             | 2,972,066    |
| 2,921                                                                                | NXP Semiconductor<br>LLC, Term Loan D                                  | 3.250%     | 1/11/20         | BBB            | 2,891,567    |
| 23,239                                                                               | Total Semiconductors &<br>Semiconductor<br>Equipment                   |            |                 |                | 23,111,777   |
| <b>Software 9.1% (5.7% of Total Investments)</b>                                     |                                                                        |            |                 |                |              |
| 2,920                                                                                | Blackboard, Inc., Term<br>Loan B3                                      | 4.750%     | 10/04/18        | B+             | 2,909,405    |
| 6,687                                                                                | BMC Software, Inc.,<br>Initial Term Loan                               | 5.000%     | 9/10/20         | B1             | 6,490,134    |
| 6,000                                                                                | Compuware<br>Corporation, Tranche<br>B2, Term Loan, First<br>Lien, DD1 | 6.250%     | 12/15/21        | B              | 5,695,002    |
| 3,024                                                                                | Datatel Parent Corp,<br>Term Loan B1                                   | 4.000%     | 7/19/18         | BB             | 2,996,653    |
| 4,708                                                                                | Emdeon Business<br>Services LLC, Term<br>Loan B2                       | 3.750%     | 11/02/18        | Ba3            | 4,640,112    |
| 621                                                                                  | Epicor Software<br>Corporation, Term Loan,<br>B2                       | 4.000%     | 5/16/18         | Ba3            | 618,477      |
| 1,906                                                                                | Explorer Holdings, Inc.,<br>Term Loan                                  | 6.000%     | 5/02/18         | B+             | 1,907,101    |
| 14,218                                                                               | Infor Global Solutions<br>Intermediate Holdings,<br>Ltd., Term Loan B5 | 3.750%     | 6/03/20         | Ba3            | 13,899,794   |
| 3,200                                                                                | Micro Focus<br>International PLC, Term<br>Loan B                       | 5.250%     | 11/19/21        | BB             | 3,111,002    |
| 3,300                                                                                | Micro Focus<br>International PLC, Term<br>Loan C                       | 4.500%     | 11/20/19        | BB             | 3,186,150    |
| 6,354                                                                                | Misys PLC, Term Loan<br>B, First Lien                                  | 5.000%     | 12/12/18        | B+             | 6,370,525    |
| 2,615                                                                                | SunGard Data<br>Systems, Inc., Term<br>Loan E                          | 4.000%     | 3/08/20         | BB             | 2,599,696    |
| 1,000                                                                                |                                                                        | 9.000%     | 11/07/22        | CCC+           | 988,750      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                              |                                                 |        |          |     |             |
|------------------------------------------------------------------------------|-------------------------------------------------|--------|----------|-----|-------------|
| TransFirst, Inc., Term<br>Loan, Second Lien                                  |                                                 |        |          |     |             |
| Zebra Technologies<br>Corporation, Term Loan                                 |                                                 |        |          |     |             |
| 5,610                                                                        | B, First Lien                                   | 4.750% | 10/27/21 | BB+ | 5,650,326   |
| 62,163                                                                       | Total Software                                  |        |          |     | 61,063,127  |
| <b>Specialty Retail 0.8% (0.5% of Total Investments)</b>                     |                                                 |        |          |     |             |
| Jo-Ann Stores, Inc.,<br>Term Loan, First Lien                                |                                                 |        |          |     |             |
| 3,745                                                                        |                                                 | 4.000% | 3/16/18  | B+  | 3,641,582   |
| Pilot Travel Centers<br>LLC, Term Loan B, First<br>Lien                      |                                                 |        |          |     |             |
| 1,496                                                                        |                                                 | 4.250% | 9/30/21  | BB  | 1,501,861   |
| 5,241                                                                        | Total Specialty Retail                          |        |          |     | 5,143,443   |
| <b>Textiles, Apparel &amp; Luxury Goods 0.7% (0.4% of Total Investments)</b> |                                                 |        |          |     |             |
| Polymer Group, Inc.,<br>Initial Term Loan                                    |                                                 |        |          |     |             |
| 4,468                                                                        |                                                 | 5.250% | 12/19/19 | B2  | 4,440,133   |
| <b>Trading Companies &amp; Distributors 1.9% (1.2% of Total Investments)</b> |                                                 |        |          |     |             |
| HD Supply, Inc., Term<br>Loan                                                |                                                 |        |          |     |             |
| 11,056                                                                       |                                                 | 4.000% | 6/28/18  | B+  | 10,966,627  |
| Neff Rental/Neff<br>Finance Closing Date<br>Loan, Second Lien                |                                                 |        |          |     |             |
| 1,666                                                                        |                                                 | 7.250% | 6/09/21  | B   | 1,626,517   |
| 12,722                                                                       | Total Trading<br>Companies &<br>Distributors    |        |          |     | 12,593,144  |
| <b>Transportation Infrastructure 0.2% (0.1% of Total Investments)</b>        |                                                 |        |          |     |             |
| Ceva Group PLC,<br>Canadian Term Loan                                        |                                                 |        |          |     |             |
| 77                                                                           |                                                 | 6.500% | 3/19/21  | B2  | 71,315      |
| Ceva Group PLC,<br>Dutch B.V., Term Loan                                     |                                                 |        |          |     |             |
| 449                                                                          |                                                 | 6.500% | 3/19/21  | B2  | 413,629     |
| Ceva Group PLC,<br>Synthetic Letter of<br>Credit Term Loan                   |                                                 |        |          |     |             |
| 429                                                                          |                                                 | 6.345% | 3/19/21  | B2  | 395,199     |
| Ceva Group PLC, US<br>Term Loan                                              |                                                 |        |          |     |             |
| 619                                                                          |                                                 | 6.500% | 3/19/21  | B2  | 570,524     |
| 1,574                                                                        | Total Transportation<br>Infrastructure          |        |          |     | 1,450,667   |
| <b>Wireless Telecommunication Services 2.5% (1.5% of Total Investments)</b>  |                                                 |        |          |     |             |
| Asurion LLC, Term<br>Loan B1                                                 |                                                 |        |          |     |             |
| 9,613                                                                        |                                                 | 5.000% | 5/24/19  | Ba3 | 9,570,517   |
| Fairpoint<br>Communications, Inc.,<br>Term Loan B                            |                                                 |        |          |     |             |
| 4,913                                                                        |                                                 | 7.500% | 2/11/19  | B   | 4,914,037   |
| UPC Broadband<br>Holding BV, Term Loan<br>AH                                 |                                                 |        |          |     |             |
| 2,000                                                                        |                                                 | 3.250% | 6/30/21  | BB  | 1,960,415   |
| 16,526                                                                       | Total Wireless<br>Telecommunication<br>Services |        |          |     | 16,444,969  |
| \$ 861,240                                                                   | Total Variable Rate<br>Senior Loan Interests    |        |          |     | 837,078,274 |

| (cost \$857,051,384) |                                                                       |              |
|----------------------|-----------------------------------------------------------------------|--------------|
| Shares               | Description (1)                                                       | Value        |
|                      | <b>COMMON STOCKS 2.1% (1.3% of Total Investments)</b>                 |              |
|                      | <b>Diversified Consumer Services 0.2% (0.2% of Total Investments)</b> |              |
| 78,490               | Cengage Learning Holdings II LP, (5), (6)                             | \$ 1,726,780 |

Nuveen Investments

39

**JFR Nuveen Floating Rate Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| Shares                                                                         | Description (1)                       |        |             |             | Value        |
|--------------------------------------------------------------------------------|---------------------------------------|--------|-------------|-------------|--------------|
| <b>Hotels, Restaurants &amp; Leisure 0.2% (0.1% of Total Investments)</b>      |                                       |        |             |             |              |
| 42,041                                                                         | BLB Worldwide Holdings Inc., (5), (6) |        |             |             | \$ 1,208,679 |
| 2,670                                                                          | Buffets Term Loan, (5), (6)           |        |             |             | 5,340        |
| Total Hotels, Restaurants & Leisure                                            |                                       |        |             |             | 1,214,019    |
| <b>Media 1.7% (1.0% of Total Investments)</b>                                  |                                       |        |             |             |              |
| 6,597                                                                          | Cumulus Media, Inc., (5)              |        |             |             | 22,957       |
| 101,565                                                                        | Metro-Goldwyn-Mayer, (5), (6)         |        |             |             | 7,414,245    |
| 57,088                                                                         | Tribune Company, (5)                  |        |             |             | 3,361,912    |
| 45,941                                                                         | Tribune Company, (7)                  |        |             |             |              |
| 14,272                                                                         | Tribune Publishing Company            |        |             |             | 299,712      |
| Total Media                                                                    |                                       |        |             |             | 11,098,826   |
| <b>Professional Services 0.0% (0.0% of Total Investments)</b>                  |                                       |        |             |             |              |
| 47,152                                                                         | Vertrue, Inc., (5), (6)               |        |             |             | 84,874       |
| <b>Software 0.0% (0.0% of Total Investments)</b>                               |                                       |        |             |             |              |
| 743,286                                                                        | Eagle Topco LP, (5), (7)              |        |             |             | 1            |
| Total Common Stocks (cost \$12,471,161)                                        |                                       |        |             |             | 14,124,500   |
| Shares                                                                         | Description (1)                       | Coupon | Ratings (3) | Value       |              |
| <b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.2% (0.1% of Total Investments)</b> |                                       |        |             |             |              |
| <b>Diversified Consumer Services 0.2% (0.1% of Total Investments)</b>          |                                       |        |             |             |              |
| 31,157                                                                         | Education Management Corporation, (6) | 7.500% | N/R         | \$          | 306,376      |
| 10,989                                                                         | Education Management Corporation, (6) | 7.500% | N/R         |             | 717,948      |
| Total Diversified Consumer Services                                            |                                       |        |             |             | 1,024,324    |
| Total \$25 Par (or similar) Retail Preferred (cost \$102,349)                  |                                       |        |             |             | 1,024,324    |
| Principal Amount (000)                                                         | Description (1)                       | Coupon | Maturity    | Ratings (3) | Value        |
| <b>CONVERTIBLE BONDS 0.3% (0.2% of Total Investments)</b>                      |                                       |        |             |             |              |
| <b>Communications Equipment 0.3% (0.2% of Total Investments)</b>               |                                       |        |             |             |              |
| \$ 850                                                                         | Nortel Networks Corp., (8)            | 1.750% | 4/15/12     | N/R         | \$ 824,500   |
| 1,000                                                                          | Nortel Networks Corp., (8)            | 2.125% | 4/15/14     | N/R         | 965,000      |
| 1,850                                                                          |                                       |        |             |             | 1,789,500    |

|                        | Total Communications Equipment                                             |         |          |             |            |
|------------------------|----------------------------------------------------------------------------|---------|----------|-------------|------------|
|                        | Total Convertible Bonds (cost \$1,563,750)                                 |         |          |             |            |
| \$ 1,850               |                                                                            |         |          |             | 1,789,500  |
| Principal Amount (000) | Description (1)                                                            | Coupon  | Maturity | Ratings (3) | Value      |
|                        | <b>CORPORATE BONDS 18.5% (11.6% of Total Investments)</b>                  |         |          |             |            |
|                        | <b>Commercial Services &amp; Supplies 0.1% (0.1% of Total Investments)</b> |         |          |             |            |
| \$ 700                 | NES Rental Holdings Inc., 144A                                             | 7.875%  | 5/01/18  | CCC+        | \$ 701,750 |
|                        | <b>Communications Equipment 0.9% (0.6% of Total Investments)</b>           |         |          |             |            |
| 2,500                  | Avaya Inc., 144A                                                           | 10.500% | 3/01/21  | CCC+        | 2,046,875  |
| 4,000                  | Nortel Networks Limited, (8)                                               | 0.000%  | 7/15/11  | N/R         | 4,180,000  |
| 6,500                  | Total Communications Equipment                                             |         |          |             | 6,226,875  |
|                        | <b>Consumer Finance 0.5% (0.3% of Total Investments)</b>                   |         |          |             |            |
| 3,000                  | First Data Corporation, 144A                                               | 7.375%  | 6/15/19  | BB          | 3,146,250  |
|                        | <b>Containers &amp; Packaging 0.9% (0.6% of Total Investments)</b>         |         |          |             |            |
| 5,750                  | Reynolds Group                                                             | 9.875%  | 8/15/19  | CCC+        | 6,109,375  |

Nuveen Investments

40

| Principal Amount (000) | Description (1)                               | Coupon                                  | Maturity | Ratings (3) | Value        |
|------------------------|-----------------------------------------------|-----------------------------------------|----------|-------------|--------------|
|                        | <b>Diversified Telecommunication Services</b> | <b>1.4% (0.9% of Total Investments)</b> |          |             |              |
|                        | Consolidated Communications Finance Company   | 10.875%                                 | 6/01/20  | B           | \$ 1,691,250 |
| \$ 1,500               | IntelSat Limited                              | 7.750%                                  | 6/01/21  | B           | \$ 3,965,000 |
| 4,000                  | IntelSat Limited                              | 8.125%                                  | 6/01/23  | B           | 3,838,000    |
| 3,800                  | Total Diversified Telecommunication Services  |                                         |          |             | 9,494,250    |
| 9,300                  | <b>Health Care Equipment &amp; Supplies</b>   | <b>1.7% (1.0% of Total Investments)</b> |          |             |              |
|                        | Kinetic Concepts                              | 10.500%                                 | 11/01/18 | B           | 3,566,875    |
| 3,250                  | Kinetic Concepts                              | 12.500%                                 | 11/01/19 | CCC+        | 2,210,000    |
| 2,000                  | Tenet Healthcare Corporation                  | 6.750%                                  | 2/01/20  | B3          | 1,055,000    |
| 1,000                  | Tenet Healthcare Corporation                  | 6.000%                                  | 10/01/20 | Ba2         | 4,330,000    |
| 4,000                  | Total Health Care Equipment & Supplies        |                                         |          |             | 11,161,875   |
| 10,250                 | <b>Health Care Providers &amp; Services</b>   | <b>2.0% (1.2% of Total Investments)</b> |          |             |              |
|                        | Community Health Systems, Inc.                | 5.125%                                  | 8/01/21  | Ba2         | 4,155,000    |
| 4,000                  | Community Health Systems, Inc.                | 6.875%                                  | 2/01/22  | B+          | 6,797,600    |
| 6,400                  | Iasis Healthcare Capital Corporation          | 8.375%                                  | 5/15/19  | CCC+        | 1,257,000    |
| 1,200                  | Truven Health Analytics Inc.                  | 10.625%                                 | 6/01/20  | CCC+        | 975,000      |
| 1,000                  | Total Health Care Providers & Services        |                                         |          |             | 13,184,600   |
| 12,600                 | <b>Media</b>                                  | <b>4.8% (3.0% of Total Investments)</b> |          |             |              |
|                        | CCO Holdings LLC Finance Corporation          | 5.750%                                  | 9/01/23  | BB          | 1,012,500    |
| 1,000                  | Clear Channel Communications, Inc.            | 10.000%                                 | 1/15/18  | CCC         | 1,532,940    |
| 1,762                  | Clear Channel Communications, Inc.            | 9.000%                                  | 12/15/19 | CCC+        | 6,397,950    |
| 6,562                  | Clear Channel Communications, Inc.            | 14.000%                                 | 2/01/21  | CCC         | 8,714,869    |
| 10,628                 | Clear Channel Communications, Inc.            | 9.000%                                  | 3/01/21  | CCC+        | 9,215,000    |
| 9,500                  | Dish DBS Corporation                          | 5.875%                                  | 7/15/22  | BB          | 2,020,000    |
| 2,000                  | Dish DBS Corporation                          | 5.875%                                  | 11/15/24 | BB          | 1,507,500    |
| 1,500                  | McGraw-Hill Global Education Holdings         | 9.750%                                  | 4/01/21  | BB          | 2,076,563    |
| 1,875                  | Total Media                                   |                                         |          |             | 32,477,322   |
| 34,827                 | <b>Pharmaceuticals</b>                        | <b>1.1% (0.7% of Total Investments)</b> |          |             |              |
|                        | Valeant Pharmaceuticals                       | 6.750%                                  | 8/15/18  | B1          | 2,127,500    |
| 2,000                  |                                               |                                         |          |             |              |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                                                      |         |          |      |           |
|-------|--------------------------------------------------------------------------------------|---------|----------|------|-----------|
|       | International, 144A                                                                  |         |          |      |           |
|       | Valeant                                                                              |         |          |      |           |
|       | Pharmaceuticals                                                                      |         |          |      |           |
| 1,000 | International, 144A                                                                  | 7.000%  | 10/01/20 | B1   | 1,053,750 |
|       | Valeant                                                                              |         |          |      |           |
|       | Pharmaceuticals                                                                      |         |          |      |           |
| 1,000 | International, 144A                                                                  | 7.250%  | 7/15/22  | B1   | 1,067,500 |
|       | VPII Escrow                                                                          |         |          |      |           |
| 3,000 | Corporation, 144A                                                                    | 7.500%  | 7/15/21  | B1   | 3,285,000 |
| 7,000 | Total Pharmaceuticals                                                                |         |          |      | 7,533,750 |
|       | <b>Real Estate Investment Trust 0.2% (0.1% of Total Investments)</b>                 |         |          |      |           |
| 1,500 | Istar Financial Inc.                                                                 | 4.000%  | 11/01/17 | BB   | 1,466,250 |
|       | <b>Semiconductors &amp; Semiconductor Equipment 1.3% (0.8% of Total Investments)</b> |         |          |      |           |
|       | Advanced Micro                                                                       |         |          |      |           |
| 2,000 | Devices, Inc.                                                                        | 6.750%  | 3/01/19  | B    | 1,900,000 |
|       | Advanced Micro                                                                       |         |          |      |           |
| 2,800 | Devices, Inc.                                                                        | 7.750%  | 8/01/20  | B    | 2,667,000 |
|       | Advanced Micro                                                                       |         |          |      |           |
| 3,168 | Devices, Inc.                                                                        | 7.500%  | 8/15/22  | B    | 2,989,800 |
|       | Advanced Micro                                                                       |         |          |      |           |
| 1,000 | Devices, Inc.                                                                        | 7.000%  | 7/01/24  | B    | 872,500   |
|       | Total Semiconductors &                                                               |         |          |      |           |
|       | Semiconductor                                                                        |         |          |      |           |
| 8,968 | Equipment                                                                            |         |          |      | 8,429,300 |
|       | <b>Software 1.1% (0.7% of Total Investments)</b>                                     |         |          |      |           |
|       | BMC Software Finance                                                                 |         |          |      |           |
| 2,500 | Inc., 144A                                                                           | 8.125%  | 7/15/21  | CCC+ | 2,184,375 |
|       | Boxer Parent Company                                                                 |         |          |      |           |
|       | Inc./BMC Software,                                                                   |         |          |      |           |
| 1,500 | 144A                                                                                 | 9.000%  | 10/15/19 | CCC+ | 1,222,500 |
| 1,700 | Infor Us Inc.                                                                        | 11.500% | 7/15/18  | B    | 1,853,000 |
| 1,875 | Infor Us Inc.                                                                        | 9.375%  | 4/01/19  | B    | 2,015,625 |
| 7,575 | Total Software                                                                       |         |          |      | 7,275,500 |

Nuveen Investments

**JFR Nuveen Floating Rate Income Fund****Portfolio of Investments** (continued) **January 31, 2015** (Unaudited)

| Principal<br>Amount (000) | Description (1)                                                                                     | Coupon | Maturity                                | Ratings<br>(3) | Value        |
|---------------------------|-----------------------------------------------------------------------------------------------------|--------|-----------------------------------------|----------------|--------------|
|                           | <b>Wireless Telecommunication Services</b>                                                          |        | <b>2.5% (1.6% of Total Investments)</b> |                |              |
|                           | FairPoint<br>Communications Inc.,<br>144A                                                           | 8.750% | 8/15/19                                 | B              | \$ 766,875   |
| \$ 750                    |                                                                                                     |        |                                         |                |              |
| 8,250                     | Sprint Corporation                                                                                  | 7.875% | 9/15/23                                 | BB             | 8,363,438    |
| 3,750                     | Sprint Corporation                                                                                  | 7.125% | 6/15/24                                 | BB             | 3,646,875    |
| 3,750                     | T-Mobile USA Inc.                                                                                   | 6.250% | 4/01/21                                 | BB             | 3,871,874    |
|                           | Total Wireless<br>Telecommunication<br>Services                                                     |        |                                         |                | 16,649,062   |
| 16,500                    |                                                                                                     |        |                                         |                |              |
|                           | Total Corporate<br>Bonds (cost<br>\$123,774,468)                                                    |        |                                         |                | 123,856,159  |
| \$ 124,470                |                                                                                                     |        |                                         |                |              |
| Principal<br>Amount (000) | Description (1)                                                                                     | Coupon | Maturity                                | Ratings<br>(3) | Value        |
|                           | <b>ASSET-BACKED SECURITIES</b>                                                                      |        | <b>5.7% (3.5% of Total Investments)</b> |                |              |
|                           | Bluemountain<br>Collateralized Loan<br>Obligation, Series<br>2012 2A E14                            | 5.329% | 11/20/24                                | BB             | \$ 1,117,411 |
| \$ 1,200                  |                                                                                                     |        |                                         |                |              |
|                           | BlueMountain<br>Collateralized Loan<br>Obligations Limited<br>2012-1A, 144A                         | 5.734% | 7/20/23                                 | BB             | 2,372,493    |
| 2,500                     |                                                                                                     |        |                                         |                |              |
|                           | Carlyle Global Market<br>Strategies<br>Collateralized Loan<br>Obligations, Series<br>2013-2A E      | 5.234% | 4/18/25                                 | BB             | 456,009      |
| 500                       |                                                                                                     |        |                                         |                |              |
|                           | Carlyle Global Market<br>Strategies,<br>Collateralized Loan<br>Obligations, Series<br>2013-3A, 144A | 4.834% | 7/15/25                                 | BB             | 1,557,836    |
| 1,750                     |                                                                                                     |        |                                         |                |              |
|                           | Finn Square<br>Collateralized Loan<br>Obligations Limited,<br>Series 2012-1A, 144A                  | 5.281% | 12/24/23                                | BB             | 921,304      |
| 1,000                     |                                                                                                     |        |                                         |                |              |
|                           | Flatiron Collateralized<br>Loan Obligation<br>Limited, Series<br>2011-1A                            | 4.634% | 1/15/23                                 | BB             | 1,345,008    |
| 1,500                     |                                                                                                     |        |                                         |                |              |
| 500                       | ING Investment<br>Management,<br>Collateralized Loan                                                | 5.234% | 4/15/24                                 | BB             | 447,513      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                                                     |        |          |    |           |
|-------|-------------------------------------------------------------------------------------|--------|----------|----|-----------|
|       | Obligation, 2013-1A<br>D, 144A                                                      |        |          |    |           |
| 2,700 | LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A                 | 5.984% | 10/19/22 | BB | 2,587,035 |
| 6,000 | LCM Limited Partnership, Collateralized Loan Obligation, 2015A                      | 5.227% | 2/25/17  | BB | 5,375,118 |
| 3,000 | LCM Limited Partnership, Collateralized Loan Obligation, Series 10AR, 144A          | 5.734% | 4/15/22  | BB | 2,887,323 |
| 1,500 | LCM Limited Partnership, Collateralized Loan Obligation, Series 11A                 | 5.384% | 4/19/22  | BB | 1,407,026 |
| 1,500 | Madison Park Funding Limited, Series 2012-10A                                       | 5.582% | 4/22/22  | BB | 1,403,924 |
| 1,500 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A | 5.484% | 1/20/25  | BB | 1,469,195 |
| 500   | North End CLO Limited, Loan Pool, 144A                                              | 4.833% | 7/17/25  | BB | 434,658   |
| 750   | Northwoods Capital Corporation, Collateralized Loan Obligations 2012-9A             | 5.334% | 1/18/24  | BB | 675,464   |
| 3,000 | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A  | 5.724% | 5/15/23  | BB | 2,845,206 |
| 800   | Oak Hill Credit Partners Series 2013-9A                                             | 5.234% | 10/20/25 | BB | 725,412   |
| 3,360 | Oak Hill Credit Partners, Series 2012-7A                                            | 5.229% | 11/20/23 | BB | 3,087,981 |
| 3,000 | Race Point Collateralized Loan Obligation Series 2012-7A, 144A                      | 5.225% | 11/08/24 | BB | 2,757,488 |
| 1,000 |                                                                                     | 6.231% | 12/15/22 | BB | 1,001,058 |

|                                   |                                                                                                                                                                                                                                                                                                                              |                                         |                 |    |                       |
|-----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|-----------------|----|-----------------------|
|                                   | Race Point<br>Collateralized Loan<br>Obligation Limited<br>2011-5AR, 144A                                                                                                                                                                                                                                                    |                                         |                 |    |                       |
| 3,000                             | Race Point<br>Collateralized Loan<br>Obligations, Series<br>2012-6A, 144A                                                                                                                                                                                                                                                    | 5.727%                                  | 5/24/23         | BB | 2,960,996             |
| \$ 40,560                         | Total Asset-Backed<br>Securities (cost<br>\$37,302,983)                                                                                                                                                                                                                                                                      |                                         |                 |    | 37,835,458            |
| <b>Shares</b>                     | <b>Description (1), (9)</b>                                                                                                                                                                                                                                                                                                  |                                         |                 |    | <b>Value</b>          |
|                                   | <b>INVESTMENT COMPANIES</b>                                                                                                                                                                                                                                                                                                  | <b>1.6% (1.0% of Total Investments)</b> |                 |    |                       |
| 353,668                           | Eaton Vance<br>Floating-Rate Income<br>Trust Fund                                                                                                                                                                                                                                                                            |                                         |                 |    | 4,894,765             |
| 968,586                           | Eaton Vance Senior<br>Income Trust                                                                                                                                                                                                                                                                                           |                                         |                 |    | 6,053,663             |
|                                   | Total Investment Companies (cost \$11,981,509)                                                                                                                                                                                                                                                                               |                                         |                 |    | 10,948,428            |
|                                   | <b>Total Long-Term Investments (cost \$1,044,247,604)</b>                                                                                                                                                                                                                                                                    |                                         |                 |    | <b>1,026,656,643</b>  |
| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                                                                                                                                                                                                                                                                                       | <b>Coupon</b>                           | <b>Maturity</b> |    | <b>Value</b>          |
|                                   | <b>SHORT-TERM INVESTMENTS</b>                                                                                                                                                                                                                                                                                                | <b>6.5% (4.1% of Total Investments)</b> |                 |    |                       |
| \$ 43,760                         | Repurchase<br>Agreement with Fixed<br>Income Clearing<br>Corporation, dated<br>1/30/15,<br>repurchase price<br>\$43,759,690,<br>collateralized by<br>\$9,005,000 U.S.<br>Treasury Notes,<br>1.250%, due 4/30/19,<br>value \$9,072,538,<br>\$35,605,000 U.S.<br>Treasury Notes,<br>0.750%, due 3/31/18,<br>value \$35,563,769 | 0.000%                                  | 2/02/15         |    | \$ 43,759,690         |
|                                   | <b>Total Short-Term Investments (cost \$43,759,690)</b>                                                                                                                                                                                                                                                                      |                                         |                 |    | <b>43,759,690</b>     |
|                                   | <b>Total Investments (cost \$1,088,007,294)</b>                                                                                                                                                                                                                                                                              | <b>160.1%</b>                           |                 |    | <b>1,070,416,333</b>  |
|                                   | <b>Borrowings (40.4)% (10), (11)</b>                                                                                                                                                                                                                                                                                         |                                         |                 |    | <b>(270,300,000)</b>  |
|                                   | <b>Variable Rate Term Preferred Shares, at Liquidation Value<br/>(20.8)% (12)</b>                                                                                                                                                                                                                                            |                                         |                 |    | <b>(139,000,000)</b>  |
|                                   | <b>Other Assets Less Liabilities</b>                                                                                                                                                                                                                                                                                         | <b>1.1%</b>                             |                 |    | <b>7,666,393</b>      |
|                                   | <b>Net Assets Applicable to Common Shares</b>                                                                                                                                                                                                                                                                                | <b>100%</b>                             |                 |    | <b>\$ 668,782,726</b> |

Nuveen Investments

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.

(9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at <http://www.sec.gov>.

(10) Borrowings as a percentage of Total Investments is 25.3%.

(11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

*See accompanying notes to financial statements.*

## JRO

## Nuveen Floating Rate Income Opportunity Fund

## Portfolio of Investments January 31, 2015 (Unaudited)

| Principal<br>Amount (000)                                                      | Description (1)                                     | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|--------------------------------------------------------------------------------|-----------------------------------------------------|------------|-----------------|----------------|--------------|
| <b>LONG-TERM INVESTMENTS 155.5% (97.7% of Total Investments)</b>               |                                                     |            |                 |                |              |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 126.0% (79.1% of Total Investments)</b> |                                                     |            |                 |                |              |
| <b>(4)</b>                                                                     |                                                     |            |                 |                |              |
| <b>Aerospace &amp; Defense 1.1% (0.7% of Total Investments)</b>                |                                                     |            |                 |                |              |
| \$ 3,250                                                                       | B/E Aerospace, Inc.,<br>Term Loan B, First Lien     | 4.000%     | 12/16/21        | BB+            | \$ 3,258,369 |
| 1,960                                                                          | Sequa Corporation,<br>Term Loan B                   | 5.250%     | 6/19/17         | B              | 1,888,950    |
| 5,210                                                                          | Total Aerospace &<br>Defense                        |            |                 |                | 5,147,319    |
| <b>Airlines 3.4% (2.2% of Total Investments)</b>                               |                                                     |            |                 |                |              |
| 2,000                                                                          | American Airlines, Inc.,<br>Term Loan B, First Lien | 4.250%     | 10/08/21        | BB             | 2,007,084    |
| 2,455                                                                          | American Airlines, Inc.,<br>Term Loan               | 3.750%     | 6/27/19         | BB             | 2,442,526    |
| 5,870                                                                          | Delta Air Lines, Inc.,<br>Term Loan B1              | 3.250%     | 10/18/18        | BBB            | 5,817,871    |
| 2,940                                                                          | Delta Air Lines, Inc.,<br>Term Loan B2              | 2.417%     | 4/18/16         | BBB            | 2,927,872    |
| 2,970                                                                          | US Airways, Inc., Term<br>Loan B1                   | 3.500%     | 5/23/19         | BB             | 2,940,671    |
| 16,235                                                                         | Total Airlines                                      |            |                 |                | 16,136,024   |
| <b>Automobiles 3.6% (2.3% of Total Investments)</b>                            |                                                     |            |                 |                |              |
| 9,925                                                                          | Chrysler Group LLC,<br>Tranche B, Term Loan         | 3.250%     | 12/31/18        | BB+            | 9,881,578    |
| 5,568                                                                          | Formula One Group,<br>Term Loan, First Lien         | 4.750%     | 7/30/21         | B              | 5,402,528    |
| 1,500                                                                          | Formula One Group,<br>Term Loan, Second Lien        | 7.750%     | 7/29/22         | CCC+           | 1,460,625    |
| 16,993                                                                         | Total Automobiles                                   |            |                 |                | 16,744,731   |
| <b>Building Products 0.7% (0.4% of Total Investments)</b>                      |                                                     |            |                 |                |              |
| 1,995                                                                          | Gates Global LLC, Term<br>Loan                      | 4.250%     | 7/03/21         | B+             | 1,954,031    |
| 1,170                                                                          | Quikrete Holdings, Inc.,<br>Term Loan, First Lien   | 4.000%     | 9/28/20         | B+             | 1,157,230    |
| 3,165                                                                          | Total Building Products                             |            |                 |                | 3,111,261    |
| <b>Capital Markets 1.0% (0.6% of Total Investments)</b>                        |                                                     |            |                 |                |              |
| 2,823                                                                          | Citco III Limited, Term<br>Loan B                   | 4.250%     | 6/29/18         | N/R            | 2,814,516    |
| 1,975                                                                          | Guggenheim Partners<br>LLC, Initial Term Loan       | 4.250%     | 7/22/20         | N/R            | 1,972,531    |
| 4,798                                                                          | Total Capital Markets                               |            |                 |                | 4,787,047    |

| <b>Chemicals 2.1% (1.4% of Total Investments)</b>                          |                                                               |        |          |      |            |
|----------------------------------------------------------------------------|---------------------------------------------------------------|--------|----------|------|------------|
| 2,452                                                                      | Ineos US Finance LLC,<br>Cash Dollar, Term Loan               | 3.750% | 5/04/18  | BB   | 2,390,891  |
| 5,639                                                                      | Mineral Technologies,<br>Inc., Term Loan B, First<br>Lien     | 4.000% | 5/07/21  | BB   | 5,604,731  |
| 1,470                                                                      | PQ Corporation, Term<br>Loan B                                | 4.000% | 8/07/17  | B+   | 1,449,420  |
| 163                                                                        | W.R Grace & Co.,<br>Delayed Draw, Term<br>Loan                | 3.000% | 2/03/21  | BBB  | 163,030    |
| 454                                                                        | W.R Grace & Co., Exit<br>Term Loan                            | 3.000% | 2/03/21  | BBB  | 453,060    |
| 10,178                                                                     | <b>Total Chemicals</b>                                        |        |          |      | 10,061,132 |
| <b>Commercial Services &amp; Supplies 2.9% (1.8% of Total Investments)</b> |                                                               |        |          |      |            |
| 972                                                                        | ADS Waste Holdings,<br>Inc., Initial Term Loan,<br>Tranche B2 | 3.750% | 10/09/19 | B+   | 946,768    |
| 261                                                                        | Education Management<br>LLC, Tranche A, Term<br>Loan          | 5.500% | 7/02/20  | N/R  | 245,976    |
| 435                                                                        | Education Management<br>LLC, Tranche B, Term<br>Loan          | 8.500% | 7/02/20  | N/R  | 359,258    |
| 973                                                                        | HMH Holdings, Inc.,<br>Term Loan, First Lien                  | 4.250% | 5/22/18  | B1   | 968,853    |
| 3,373                                                                      | iQor US, Inc., Term<br>Loan, First Lien                       | 6.000% | 4/01/21  | B    | 3,162,420  |
| 1,000                                                                      | iQor US, Inc., Term<br>Loan, Second Lien                      | 9.750% | 4/01/22  | CCC+ | 922,500    |
| 6,965                                                                      | Millennium Laboratories,<br>Inc., Tranche B, Term<br>Loan     | 5.250% | 4/16/21  | B+   | 6,950,492  |
| 13,979                                                                     | <b>Total Commercial<br/>Services &amp; Supplies</b>           |        |          |      | 13,556,267 |
| <b>Communications Equipment 1.2% (0.8% of Total Investments)</b>           |                                                               |        |          |      |            |
| 4,444                                                                      | Avaya, Inc., Term Loan<br>B3                                  | 4.668% | 10/26/17 | B1   | 4,257,607  |
| 1,608                                                                      | Avaya, Inc., Term Loan<br>B6                                  | 6.500% | 3/31/18  | B1   | 1,574,679  |
| 6,052                                                                      | <b>Total Communications<br/>Equipment</b>                     |        |          |      | 5,832,286  |

Nuveen Investments

| Principal Amount (000) | Description (1)                                        | Coupon (4)                              | Maturity (2) | Ratings (3) | Value        |
|------------------------|--------------------------------------------------------|-----------------------------------------|--------------|-------------|--------------|
|                        | <b>Computers &amp; Peripherals</b>                     | <b>2.7% (1.7% of Total Investments)</b> |              |             |              |
| \$ 12,838              | Dell, Inc., Term Loan B                                | 4.500%                                  | 4/29/20      | BBB         | \$12,862,572 |
|                        | <b>Containers &amp; Packaging</b>                      | <b>0.5% (0.4% of Total Investments)</b> |              |             |              |
|                        | BWAY Holding Company, Term Loan B, First Lien          | 5.500%                                  | 8/14/20      | B2          | 2,554,898    |
| 2,554                  |                                                        |                                         |              |             |              |
|                        | <b>Diversified Consumer Services</b>                   | <b>6.7% (4.2% of Total Investments)</b> |              |             |              |
|                        | Cengage Learning Acquisitions, Inc., Exit Term Loan    | 7.000%                                  | 3/31/20      | B+          | 4,786,842    |
| 4,810                  |                                                        |                                         |              |             |              |
|                        | Harland Clarke Holdings Corporation, Term Loan B3      | 7.000%                                  | 5/22/18      | B+          | 2,409,779    |
| 2,391                  |                                                        |                                         |              |             |              |
|                        | Harland Clarke Holdings Corporation, Term Loan B4      | 6.000%                                  | 8/04/19      | B+          | 1,463,186    |
| 1,463                  |                                                        |                                         |              |             |              |
|                        | Hilton Hotels Corporation, Term Loan B2                | 3.500%                                  | 10/25/20     | BB+         | 11,087,917   |
| 11,202                 |                                                        |                                         |              |             |              |
|                        | Laureate Education, Inc., Term Loan B                  | 5.000%                                  | 6/15/18      | B           | 1,819,412    |
| 1,930                  |                                                        |                                         |              |             |              |
|                        | New Albertson's, Inc., Term Loan                       | 4.750%                                  | 6/24/21      | Ba3         | 2,618,754    |
| 2,647                  |                                                        |                                         |              |             |              |
|                        | ServiceMaster Company, Term Loan                       | 4.250%                                  | 7/01/21      | B+          | 7,238,576    |
| 7,339                  |                                                        |                                         |              |             |              |
|                        | Total Diversified Consumer Services                    |                                         |              |             | 31,424,466   |
| 31,782                 |                                                        |                                         |              |             |              |
|                        | <b>Diversified Financial Services</b>                  | <b>1.5% (0.9% of Total Investments)</b> |              |             |              |
|                        | Home Loan Servicing Solutions, Ltd., Term Loan B       | 4.500%                                  | 6/26/20      | B+          | 2,312,411    |
| 2,463                  |                                                        |                                         |              |             |              |
|                        | Ocwen Financial Corporation, Term Loan B               | 5.000%                                  | 2/15/18      | B+          | 176,564      |
| 188                    |                                                        |                                         |              |             |              |
|                        | RCS Capital, Term Loan                                 | 6.500%                                  | 4/29/19      | B           | 2,821,176    |
| 2,931                  |                                                        |                                         |              |             |              |
|                        | TransFirst, Inc., Term Loan, First Lien                | 5.500%                                  | 11/12/21     | B           | 1,500,470    |
| 1,500                  |                                                        |                                         |              |             |              |
|                        | Total Diversified Financial Services                   |                                         |              |             | 6,810,621    |
| 7,082                  |                                                        |                                         |              |             |              |
|                        | <b>Diversified Telecommunication Services</b>          | <b>6.6% (4.2% of Total Investments)</b> |              |             |              |
|                        | Greeneden U.S. Holdings II LLC, Term Loan B            | 4.000%                                  | 2/08/20      | B           | 1,058,741    |
| 1,078                  |                                                        |                                         |              |             |              |
|                        | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750%                                  | 6/30/19      | BB          | 949,735      |
| 959                    |                                                        |                                         |              |             |              |
|                        | Level 3 Financing, Inc., Term Loan B, First Lien       | 4.500%                                  | 1/31/22      | BB          | 4,010,832    |
| 4,000                  |                                                        |                                         |              |             |              |

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                                            |                                                               |        |          |     |            |
|--------------------------------------------------------------------------------------------|---------------------------------------------------------------|--------|----------|-----|------------|
| 2,667                                                                                      | Level 3 Financing, Inc.,<br>Term Loan, Tranche B3             | 4.000% | 8/01/19  | BB  | 2,651,667  |
| 773                                                                                        | Presidio, Inc., Term<br>Loan B                                | 5.000% | 3/31/17  | B+  | 772,562    |
| 1,244                                                                                      | SBA Communication,<br>Incremental Term Loan,<br>Tranche B1    | 3.250% | 3/24/21  | BB  | 1,224,835  |
| 1,493                                                                                      | TelX Group, Inc., Initial<br>Term Loan, First Lien            | 4.500% | 4/09/20  | B1  | 1,472,911  |
| 750                                                                                        | TelX Group, Inc., Initial<br>Term Loan, Second Lien           | 7.500% | 4/09/21  | CCC | 734,531    |
| 9,465                                                                                      | WideOpenWest Finance<br>LLC, Term Loan B                      | 4.750% | 4/01/19  | Ba3 | 9,420,211  |
| 3,328                                                                                      | Ziggo N.V., Term Loan<br>B1                                   | 3.500% | 1/15/22  | BB  | 3,248,747  |
| 2,145                                                                                      | Ziggo N.V., Term Loan<br>B2                                   | 3.500% | 1/15/22  | BB  | 2,093,554  |
| 3,527                                                                                      | Ziggo N.V., Term Loan<br>B3, Delayed Draw                     | 3.500% | 1/15/22  | BB  | 3,443,148  |
| 31,429                                                                                     | Total Diversified<br>Telecommunication<br>Services            |        |          |     | 31,081,474 |
| <b>Electronic Equipment, Instruments &amp; Components 0.5% (0.3% of Total Investments)</b> |                                                               |        |          |     |            |
| 2,468                                                                                      | SMART Modular<br>Technologies, Inc., Term<br>Loan B           | 8.250% | 8/26/17  | B   | 2,442,946  |
| <b>Energy Equipment &amp; Services 1.3% (0.8% of Total Investments)</b>                    |                                                               |        |          |     |            |
| 4,053                                                                                      | Drill Rigs Holdings, Inc.,<br>Tranche B1, Term Loan           | 6.000% | 3/31/21  | B+  | 3,159,155  |
| 673                                                                                        | Dynamic Energy<br>Services International<br>LLC, Term Loan    | 9.500% | 3/06/18  | N/R | 642,849    |
| 1,384                                                                                      | Offshore Group<br>Investment Limited,<br>Term Loan B          | 5.000% | 10/25/17 | B   | 1,013,857  |
| 1,450                                                                                      | Pacific Drilling S.A.,<br>Term Loan B                         | 4.500% | 6/03/18  | B+  | 1,124,959  |
| 7,560                                                                                      | Total Energy Equipment<br>& Services                          |        |          |     | 5,940,820  |
| <b>Food &amp; Staples Retailing 6.7% (4.2% of Total Investments)</b>                       |                                                               |        |          |     |            |
| 3,473                                                                                      | Albertsons LLC, Term<br>Loan B2                               | 4.750% | 3/21/19  | BB  | 3,469,664  |
| 15,000                                                                                     | Albertsons LLC, Term<br>Loan B4                               | 5.500% | 8/25/21  | BB  | 14,995,830 |
| 3,500                                                                                      | Albertsons LLC, Term<br>Loan B4, First Lien                   | 5.500% | 8/25/21  | BB  | 3,499,027  |
| 3,303                                                                                      | BJ's Wholesale Club,<br>Inc., Replacement Loan,<br>First Lien | 4.500% | 9/26/19  | B   | 3,263,641  |
| 2,500                                                                                      | BJ's Wholesale Club,<br>Inc., Replacement Loan,               | 8.500% | 3/26/20  | CCC | 2,463,020  |

|        |                       |                    |         |    |            |
|--------|-----------------------|--------------------|---------|----|------------|
|        | Second Lien           |                    |         |    |            |
|        | Rite Aid Corporation, |                    |         |    |            |
|        | Tranche 2, Term Loan, |                    |         |    |            |
| 1,175  | Second Lien           | 4.875%             | 6/21/21 | B+ | 1,177,938  |
|        | Supervalu, Inc., New  |                    |         |    |            |
| 2,652  | Term Loan             | 4.500%             | 3/21/19 | BB | 2,635,056  |
|        | Total Food & Staples  |                    |         |    |            |
| 31,603 | Retailing             |                    |         |    | 31,504,176 |
|        |                       | Nuveen Investments |         |    |            |
|        |                       | 45                 |         |    |            |

---

**JRO Nuveen Floating Rate Income Opportunity Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                                       | <b>Coupon (4)</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|-----------------------------------|------------------------------------------------------------------------------|-------------------|-------------------------|------------------------|--------------|
|                                   | <b>Food Products 7.4% (4.6% of Total Investments)</b>                        |                   |                         |                        |              |
| \$ 6,884                          | H.J Heinz Company,<br>Term Loan B2                                           | 3.500%            | 6/05/20                 | BB+                    | \$ 6,882,150 |
| 1,493                             | Hearthside Group<br>Holdings, Term Loan,<br>First Lien                       | 4.500%            | 6/02/21                 | B1                     | 1,488,769    |
| 6,000                             | Jacobs Douwe Egberts,<br>Term Loan B                                         | 3.500%            | 7/23/21                 | BB                     | 5,937,498    |
| 1,925                             | Pinnacle Foods Finance<br>LLC, Term Loan G                                   | 3.000%            | 4/29/20                 | BB+                    | 1,882,338    |
| 14,161                            | US Foods, Inc.,<br>Incremental Term Loan                                     | 4.500%            | 3/31/19                 | B2                     | 14,134,067   |
| 4,375                             | Wilton Products, Inc.,<br>Tranche B, Term Loan                               | 7.500%            | 8/30/18                 | B                      | 4,123,650    |
| 34,838                            | Total Food Products                                                          |                   |                         |                        | 34,448,472   |
|                                   | <b>Health Care Equipment &amp; Supplies 3.1% (1.9% of Total Investments)</b> |                   |                         |                        |              |
| 714                               | Ardent Medical<br>Services, Inc., Term<br>Loan, Second Lien                  | 11.000%           | 1/02/19                 | CCC+                   | 715,625      |
| 1,496                             | CareCore National LLC,<br>Term Loan                                          | 5.500%            | 3/05/21                 | B                      | 1,494,361    |
| 2,015                             | ConvaTec, Inc., Dollar<br>Term Loan                                          | 4.000%            | 12/22/16                | Ba3                    | 2,014,740    |
| 2,235                             | Kinetic Concepts, Inc.,<br>Term Loan D1                                      | 4.000%            | 5/04/18                 | BB                     | 2,214,579    |
| 4,486                             | Onex Carestream<br>Finance LP, Term Loan,<br>First Lien                      | 5.000%            | 6/07/19                 | B+                     | 4,486,077    |
| 2,553                             | Onex Carestream<br>Finance LP, Term Loan,<br>Second Lien                     | 9.500%            | 12/07/19                | B                      | 2,538,826    |
| 978                               | United Surgical Partners<br>International, Inc.,<br>Incremental Term Loan    | 4.750%            | 4/03/19                 | B1                     | 977,180      |
| 14,477                            | Total Health Care<br>Equipment & Supplies                                    |                   |                         |                        | 14,441,388   |
|                                   | <b>Health Care Providers &amp; Services 4.8% (3.0% of Total Investments)</b> |                   |                         |                        |              |
| 470                               | BioScrip, Inc., Delayed<br>Draw, Term Loan                                   | 6.500%            | 7/31/20                 | B1                     | 469,487      |
| 783                               | BioScrip, Inc., Initial<br>Term Loan B                                       | 6.500%            | 7/31/20                 | B1                     | 782,478      |
| 3,960                             | Community Health<br>Systems, Inc., Term<br>Loan D                            | 4.250%            | 1/27/21                 | BB                     | 3,963,093    |
| 7,685                             |                                                                              | 6.750%            | 5/04/18                 | B                      | 7,735,779    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                           |                                                           |         |          |      |            |
|---------------------------------------------------------------------------|-----------------------------------------------------------|---------|----------|------|------------|
|                                                                           | Drumm Investors LLC,<br>Term Loan                         |         |          |      |            |
| 867                                                                       | Genesis Healthcare<br>LLC, Term Loan                      | 10.000% | 12/04/17 | B    | 910,477    |
| 1,470                                                                     | Heartland Dental Care,<br>Inc., Term Loan, First<br>Lien  | 5.500%  | 12/21/18 | B1   | 1,455,340  |
| 1,500                                                                     | Heartland Dental Care,<br>Inc., Term Loan,<br>Second Lien | 9.750%  | 6/21/19  | CCC+ | 1,489,688  |
| 1,303                                                                     | LHP Operations Co.<br>LLC, Term Loan B                    | 9.000%  | 7/03/18  | B    | 1,257,044  |
| 1,619                                                                     | National Mentor<br>Holdings, Inc., Term<br>Loan B         | 4.250%  | 1/31/21  | B+   | 1,598,454  |
| 2,471                                                                     | One Call Care<br>Management, Inc.,<br>Term Loan B         | 5.000%  | 11/27/20 | B1   | 2,447,320  |
| 604                                                                       | Skilled Healthcare<br>Group Inc., Term Loan               | 7.000%  | 4/09/16  | B    | 604,635    |
| 22,732                                                                    | Total Health Care<br>Providers & Services                 |         |          |      | 22,713,795 |
| <b>Health Care Technology 0.7% (0.4% of Total Investments)</b>            |                                                           |         |          |      |            |
| 3,134                                                                     | Catalent Pharma<br>Solutions, Inc., Term<br>Loan          | 4.250%  | 5/20/21  | BB   | 3,129,550  |
| <b>Hotels, Restaurants &amp; Leisure 5.8% (3.6% of Total Investments)</b> |                                                           |         |          |      |            |
| 8,444                                                                     | Burger King<br>Corporation, Term Loan<br>B, First Lien    | 4.500%  | 12/12/21 | B+   | 8,463,580  |
| 2,492                                                                     | CCM Merger, Inc., Term<br>Loan B                          | 4.500%  | 8/08/21  | B+   | 2,486,860  |
| 3,864                                                                     | CityCenter Holdings<br>LLC, Term Loan                     | 4.250%  | 10/16/20 | BB   | 3,848,918  |
| 400                                                                       | Extended Stay America,<br>Inc., Term Loan                 | 5.000%  | 6/24/19  | B+   | 402,000    |
| 2,229                                                                     | Intrawest Resorts<br>Holdings, Inc., Initial<br>Term Loan | 5.500%  | 12/09/20 | B+   | 2,228,744  |
| 1,960                                                                     | MGM Resorts<br>International, Term<br>Loan B              | 3.500%  | 12/20/19 | BB   | 1,932,560  |
| 2,000                                                                     | Scientific Games<br>Corporation, Term Loan<br>B2          | 6.000%  | 10/01/21 | BB   | 1,978,750  |
| 2,970                                                                     | Scientific Games<br>Corporation, Term Loan                | 6.000%  | 10/18/20 | BB   | 2,939,062  |
| 2,854                                                                     | Station Casino LLC,<br>Term Loan B                        | 4.250%  | 3/02/20  | B+   | 2,817,684  |
| 27,213                                                                    | Total Hotels,<br>Restaurants & Leisure                    |         |          |      | 27,098,158 |

**Household Durables 0.3% (0.2% of Total Investments)**

|       |                                                   |        |          |     |           |
|-------|---------------------------------------------------|--------|----------|-----|-----------|
| 916   | Serta Simmons Holdings LLC, Term Loan             | 4.250% | 10/01/19 | B+  | 908,848   |
| 653   | Tempur-Pedic International, Inc., New Term Loan B | 3.500% | 3/18/20  | BB+ | 645,252   |
| 1,569 | Total Household Durables                          |        |          |     | 1,554,100 |

**Industrial Conglomerates 0.2% (0.1% of Total Investments)**

|     |                                                                 |        |          |    |         |
|-----|-----------------------------------------------------------------|--------|----------|----|---------|
| 898 | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750% | 11/26/20 | B1 | 849,446 |
|-----|-----------------------------------------------------------------|--------|----------|----|---------|

Nuveen Investments

| Principal Amount (000)                                                   | Description (1)                                           | Coupon (4) | Maturity (2) | Ratings (3) | Value      |
|--------------------------------------------------------------------------|-----------------------------------------------------------|------------|--------------|-------------|------------|
| <b>Insurance 2.4% (1.5% of Total Investments)</b>                        |                                                           |            |              |             |            |
| \$ 191                                                                   | Alliant Holdings I LLC, Delayed Draw, Term Loan, WI/DD    | TBD        | TBD          | B+          | \$ 190,772 |
| 809                                                                      | Alliant Holdings I LLC, Incremental Term Loan, WI/DD      | TBD        | TBD          | B+          | 807,978    |
| 1,469                                                                    | Alliant Holdings I LLC, Initial Term Loan B, First Lien   | 4.250%     | 12/20/19     | B+          | 1,448,718  |
| 4,448                                                                    | Hub International Holdings, Inc., Initial Term Loan       | 4.250%     | 10/02/20     | B1          | 4,321,986  |
| 4,668                                                                    | USI Holdings Corporation, Initial Term Loan               | 4.250%     | 12/27/19     | B1          | 4,603,615  |
| 11,585                                                                   | Total Insurance                                           |            |              |             | 11,373,069 |
| <b>Internet &amp; Catalog Retail 1.1% (0.7% of Total Investments)</b>    |                                                           |            |              |             |            |
| 5,000                                                                    | Travelport LLC, Term Loan B, First Lien                   | 6.000%     | 9/02/21      | B2          | 5,013,750  |
| <b>Internet Software &amp; Services 2.2% (1.4% of Total Investments)</b> |                                                           |            |              |             |            |
| 741                                                                      | Sabre Inc., Term Loan B2                                  | 4.500%     | 2/19/19      | Ba3         | 734,885    |
| 290                                                                      | Sabre Inc., Term Loan C                                   | 4.000%     | 2/19/18      | Ba3         | 285,722    |
| 3,430                                                                    | Sabre Inc., Term Loan                                     | 4.000%     | 2/18/19      | Ba3         | 3,384,981  |
| 5,833                                                                    | Tibco Software, Inc., Term Loan B                         | 6.500%     | 11/25/20     | B1          | 5,716,667  |
| 10,294                                                                   | Total Internet Software & Services                        |            |              |             | 10,122,255 |
| <b>IT Services 1.2% (0.7% of Total Investments)</b>                      |                                                           |            |              |             |            |
| 5,139                                                                    | EIG Investors Corp., Term Loan                            | 5.000%     | 11/09/19     | B           | 5,139,375  |
| 247                                                                      | VFH Parent LLC, New Term Loan                             | 5.750%     | 11/08/19     | N/R         | 245,724    |
| 129                                                                      | Zayo Group LLC, Term Loan B                               | 4.000%     | 7/02/19      | B1          | 127,836    |
| 5,515                                                                    | Total IT Services                                         |            |              |             | 5,512,935  |
| <b>Leisure Equipment &amp; Products 2.0% (1.3% of Total Investments)</b> |                                                           |            |              |             |            |
| 2,270                                                                    | 24 Hour Fitness Worldwide, Inc., Term Loan B              | 4.750%     | 5/28/21      | Ba3         | 2,203,597  |
| 4,030                                                                    | Bombardier Recreational Products, Inc., Term Loan         | 4.000%     | 1/30/19      | BB+         | 3,947,719  |
| 2,162                                                                    | Equinox Holdings, Inc., New Initial Term Loan, First Lien | 5.000%     | 1/31/20      | B1          | 2,148,061  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                               |        |          |      |           |
|-------|---------------------------------------------------------------|--------|----------|------|-----------|
| 1,000 | Four Seasons Holdings, Inc., Term Loan, Second Lien           | 6.250% | 12/27/20 | B    | 1,001,250 |
| 9,462 | Total Leisure Equipment & Products                            |        |          |      | 9,300,627 |
|       | <b>Machinery 1.1% (0.7% of Total Investments)</b>             |        |          |      |           |
| 3,978 | Doosan Infracore International, Inc., Term Loan               | 4.500% | 5/27/21  | BB   | 3,978,333 |
| 998   | Rexnord LLC, Term Loan B                                      | 4.000% | 8/21/20  | BB   | 982,001   |
| 4,976 | Total Machinery                                               |        |          |      | 4,960,334 |
|       | <b>Media 19.5% (12.2% of Total Investments)</b>               |        |          |      |           |
| 1,425 | Acosta, Inc., Term Loan                                       | 5.000% | 9/26/21  | B1   | 1,430,241 |
| 71    | Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan    | 4.250% | 7/23/21  | B1   | 70,139    |
| 2,124 | Advantage Sales & Marketing, Inc., Term Loan, First Lien      | 4.250% | 7/25/21  | B1   | 2,104,180 |
| 1,450 | Advantage Sales & Marketing, Inc., Term Loan, Second Lien     | 7.500% | 7/25/22  | CCC+ | 1,424,625 |
| 2,221 | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | B3   | 1,924,338 |
| 1,330 | Affinion Group Holdings, Inc., Term Loan, First Lien          | 6.750% | 4/30/18  | B1   | 1,246,689 |
| 3,483 | Catalina Marketing Corporation, Term Loan, First Lien         | 4.500% | 4/09/21  | B+   | 3,327,964 |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien        | 7.750% | 4/11/22  | CCC+ | 1,360,000 |
| 2,478 | Clear Channel Communications, Inc., Tranche D, Term Loan      | 6.921% | 1/30/19  | CCC+ | 2,315,960 |
| 1,646 | Clear Channel Communications, Inc., Term Loan E               | 7.671% | 7/30/19  | CCC+ | 1,560,240 |
| 9,966 | Cumulus Media, Inc., Term Loan B                              | 4.250% | 12/23/20 | B+   | 9,760,415 |
| 2,620 | Emerald Expositions Holdings, Inc., Term Loan, First Lien     | 4.750% | 6/17/20  | BB   | 2,593,971 |
| 201   | EMI Music Publishing LLC, Term Loan B                         | 3.750% | 6/29/18  | BB   | 198,939   |
| 594   |                                                               | 3.750% | 6/13/21  | BB   | 586,856   |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                    |                                                                 |        |          |     |           |
|--------------------|-----------------------------------------------------------------|--------|----------|-----|-----------|
|                    | Gray Television, Inc.,<br>Initial Term Loan                     |        |          |     |           |
| 1,990              | IMG Worldwide, Inc.,<br>First Lien                              | 5.250% | 5/06/21  | B1  | 1,949,579 |
| 3,234              | Interactive Data<br>Corporation, Term Loan<br>B                 | 4.750% | 5/02/21  | B+  | 3,228,699 |
| 2,522              | McGraw-Hill Education<br>Holdings LLC,<br>Refinancing Term Loan | 5.750% | 3/22/19  | B+  | 2,525,151 |
| 2,475              | McGraw-Hill Education<br>Holdings LLC, Term<br>Loan B           | 6.250% | 12/18/19 | BB  | 2,477,062 |
| 1,955              | Mediacom Broadband<br>LLC, Tranche G, Term<br>Loan              | 4.000% | 1/20/20  | BB  | 1,935,450 |
| 3,753              | Numericable Group<br>S.A., Term Loan B1                         | 4.500% | 5/21/20  | Ba3 | 3,737,329 |
| 3,247              | Numericable Group<br>S.A., Term Loan B2                         | 4.500% | 5/21/20  | Ba3 | 3,233,299 |
| 3,376              | Radio One, Inc., Term<br>Loan B, First Lien                     | 7.500% | 3/31/16  | B+  | 3,397,545 |
| 1,615              | Springer Science &<br>Business Media, Inc.,<br>Term Loan B3     | 4.750% | 8/14/20  | B   | 1,602,717 |
| Nuveen Investments |                                                                 |        |          |     |           |
| 47                 |                                                                 |        |          |     |           |

**JRO Nuveen Floating Rate Income Opportunity Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| Principal<br>Amount (000) | Description (1)                                                            | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|---------------------------|----------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
|                           | <b>Media (continued)</b>                                                   |            |                 |                |              |
| \$ 25,569                 | Tribune Company, Term<br>Loan B                                            | 4.000%     | 12/27/20        | BB+            | \$25,265,576 |
| 8,450                     | Univision<br>Communications, Inc.,<br>Replacement Term<br>Loan, First Lien | 4.000%     | 3/01/20         | B+             | 8,334,826    |
| 1,520                     | Weather Channel<br>Corporation, Term Loan,<br>Second Lien                  | 7.000%     | 6/26/20         | B3             | 1,422,265    |
| 1,481                     | WMG Acquisition<br>Corporation, Tranche B,<br>Refinancing Term Loan        | 3.750%     | 7/01/20         | B+             | 1,434,035    |
| 554                       | Yell Group PLC, Term<br>Loan A2                                            | 5.247%     | 3/01/19         | CCC+           | 840,871      |
| 44                        | Yell Group PLC, Term<br>Loan A2, (7)                                       | 1.500%     | 3/03/19         | CCC+           |              |
| 1,286                     | Yell Group PLC, Term<br>Loan B2, Payment in<br>Kind, (7)                   | 0.000%     | 3/03/24         | CCC            |              |
| 94,180                    | Total Media                                                                |            |                 |                | 91,288,961   |
|                           | <b>Multiline Retail 0.7% (0.4% of Total Investments)</b>                   |            |                 |                |              |
| 384                       | Hudson's Bay Company,<br>Term Loan B, First Lien                           | 4.750%     | 11/04/20        | BB             | 385,820      |
| 2,861                     | J.C. Penney<br>Corporation, Inc., Term<br>Loan                             | 5.000%     | 6/20/19         | B              | 2,783,151    |
| 3,245                     | Total Multiline Retail                                                     |            |                 |                | 3,168,971    |
|                           | <b>Oil, Gas &amp; Consumable Fuels 2.5% (1.6% of Total Investments)</b>    |            |                 |                |              |
| 847                       | Western Refining, Inc.,<br>Term Loan B                                     | 4.250%     | 11/12/20        | BB             | 819,686      |
| 588                       | Citgo Petroleum<br>Corporation, Term Loan<br>B                             | 4.500%     | 7/29/21         | B+             | 565,280      |
| 2,330                     | Crestwood Holdings<br>LLC, Term Loan B                                     | 7.000%     | 6/19/19         | B2             | 2,147,263    |
| 3,980                     | Energy and Exploration<br>Partners, Term Loan                              | 7.750%     | 1/22/19         | N/R            | 2,912,242    |
| 173                       | EP Energy LLC, Term<br>Loan B3, Second Lien                                | 3.500%     | 5/24/18         | Ba3            | 162,067      |
| 3,185                     | Fieldwood Energy LLC,<br>Term Loan, Second Lien                            | 8.375%     | 9/30/20         | B2             | 1,952,326    |
| 2,941                     | Seadrill Partners LLC,<br>Initial Term Loan                                | 4.000%     | 2/21/21         | BB             | 2,340,913    |
| 200                       |                                                                            | 5.250%     | 8/04/21         | B1             | 191,978      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                      |        |          |     |            |
|--------|----------------------------------------------------------------------|--------|----------|-----|------------|
|        | Southcross Energy Partners L.P., Opco Term Loan                      |        |          |     |            |
| 910    | Southcross Holdings Borrower L.P., Holdco Term Loan                  | 6.000% | 8/04/21  | B2  | 834,981    |
| 15,154 | Total Oil, Gas & Consumable Fuels                                    |        |          |     | 11,926,736 |
|        | <b>Pharmaceuticals 5.9% (3.7% of Total Investments)</b>              |        |          |     |            |
| 1,182  | Generic Drug Holdings, Inc., Term Loan B                             | 5.000% | 8/16/20  | B1  | 1,178,306  |
| 3,125  | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (8)             | 0.000% | 5/03/13  | N/R | 19,531     |
| 62     | Graceway Pharmaceuticals LLC, Term Loan, (8)                         | 0.000% | 5/03/12  | N/R | 62,632     |
| 5,459  | Grifols, Inc., Term Loan                                             | 3.171% | 2/27/21  | Ba1 | 5,402,923  |
| 2,231  | Par Pharmaceutical Companies, Inc., Term Loan B2                     | 4.000% | 9/30/19  | B1  | 2,192,994  |
| 2,985  | Patheon, Inc., Term Loan B                                           | 4.250% | 3/11/21  | B   | 2,914,852  |
| 2,353  | Pharmaceutical Product Development, Inc., Term Loan B, First Lien    | 4.000% | 12/01/18 | Ba2 | 2,345,479  |
| 3,891  | Pharmaceutical Research Associates, Inc., Term Loan                  | 4.500% | 9/23/20  | B1  | 3,861,550  |
| 2,818  | Quintiles Transnational Corp., Term Loan B3                          | 3.750% | 6/08/18  | BB+ | 2,789,601  |
| 987    | Salix Pharmaceuticals, LTD., Term Loan                               | 4.250% | 1/02/20  | Ba1 | 984,134    |
| 1,931  | Therakos, Inc., Term Loan, First Lien                                | 7.000% | 12/27/17 | B   | 1,924,190  |
| 1,418  | Valeant Pharmaceuticals International, Inc., Term Loan E             | 3.500% | 8/05/20  | Ba1 | 1,410,871  |
| 2,680  | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.500% | 2/13/19  | Ba1 | 2,665,559  |
| 31,122 | Total Pharmaceuticals                                                |        |          |     | 27,752,622 |
|        | <b>Professional Services 0.0% (0.0% of Total Investments)</b>        |        |          |     |            |
| 156    | Ceridian Corporation, Term Loan B2                                   | 4.500% | 9/15/20  | Ba3 | 154,094    |
|        | <b>Real Estate Investment Trust 2.5% (1.6% of Total Investments)</b> |        |          |     |            |
| 3,930  |                                                                      | 3.750% | 3/05/20  | BB  | 3,878,224  |

|        |                                                                                     |                                         |          |     |            |
|--------|-------------------------------------------------------------------------------------|-----------------------------------------|----------|-----|------------|
|        | Realogy Corporation,<br>Initial Term Loan B                                         |                                         |          |     |            |
| 4,431  | Starwood Property<br>Trust, Inc., Term Loan B                                       | 3.500%                                  | 4/17/20  | BB  | 4,346,193  |
| 3,976  | Walter Investment<br>Management<br>Corporation, Tranche B,<br>Term Loan, First Lien | 4.750%                                  | 12/18/20 | B+  | 3,492,186  |
| 12,337 | Total Real Estate<br>Investment Trust                                               |                                         |          |     | 11,716,603 |
|        | <b>Real Estate Management &amp; Development</b>                                     | <b>1.8% (1.1% of Total Investments)</b> |          |     |            |
| 2,482  | Capital Automotive LP,<br>Term Loan, Second Lien                                    | 6.000%                                  | 4/30/20  | B1  | 2,485,030  |
| 5,906  | Capital Automotive LP,<br>Term Loan, Tranche B1                                     | 4.000%                                  | 4/10/19  | Ba2 | 5,886,676  |
| 8,388  | Total Real Estate<br>Management &<br>Development                                    |                                         |          |     | 8,371,706  |

Nuveen Investments

48

| Principal<br>Amount (000)                                                            | Description (1)                                                        | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|--------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
| <b>Semiconductors &amp; Semiconductor Equipment 3.4% (2.1% of Total Investments)</b> |                                                                        |            |                 |                |              |
| \$ 6,965                                                                             | Avago Technologies,<br>Term Loan B                                     | 3.750%     | 5/06/21         | BBB            | \$ 6,961,267 |
| 4,928                                                                                | Freescall<br>Semiconductor, Inc.,<br>Term Loan, Tranche B4             | 4.250%     | 2/28/20         | B1             | 4,859,969    |
| 1,975                                                                                | Freescall<br>Semiconductor, Inc.,<br>Term Loan, Tranche B5             | 5.000%     | 1/15/21         | B1             | 1,981,377    |
| 1,947                                                                                | NXP Semiconductor<br>LLC, Term Loan D                                  | 3.250%     | 1/11/20         | BBB            | 1,927,711    |
| 15,815                                                                               | Total Semiconductors<br>& Semiconductor<br>Equipment                   |            |                 |                | 15,730,324   |
| <b>Software 10.4% (6.6% of Total Investments)</b>                                    |                                                                        |            |                 |                |              |
| 2,000                                                                                | Ascend Learning LLC,<br>Term Loan, Second<br>Lien                      | 9.500%     | 11/30/20        | CCC+           | 1,980,000    |
| 4,236                                                                                | Blackboard, Inc., Term<br>Loan B3                                      | 4.750%     | 10/04/18        | B+             | 4,220,818    |
| 5,254                                                                                | BMC Software, Inc.,<br>Initial Term Loan                               | 5.000%     | 9/10/20         | B1             | 5,099,391    |
| 5,000                                                                                | Compuware<br>Corporation, Tranche<br>B2, Term Loan, First<br>Lien, DD1 | 6.250%     | 12/15/21        | B              | 4,745,835    |
| 1,632                                                                                | Datatel Parent Corp,<br>Term Loan B1                                   | 4.000%     | 7/19/18         | BB             | 1,617,303    |
| 1,000                                                                                | Deltek, Inc., Term<br>Loan, Second Lien                                | 10.000%    | 10/10/19        | CCC+           | 1,009,375    |
| 2,921                                                                                | Emdeon Business<br>Services LLC, Term<br>Loan B2                       | 3.750%     | 11/02/18        | Ba3            | 2,879,392    |
| 1,906                                                                                | Explorer Holdings, Inc.,<br>Term Loan                                  | 6.000%     | 5/02/18         | B+             | 1,907,101    |
| 9,918                                                                                | Infor Global Solutions<br>Intermediate Holdings,<br>Ltd., Term Loan B5 | 3.750%     | 6/03/20         | Ba3            | 9,695,496    |
| 1,400                                                                                | Micro Focus<br>International PLC,<br>Term Loan B                       | 5.250%     | 11/19/21        | BB             | 1,361,063    |
| 2,100                                                                                | Micro Focus<br>International PLC,<br>Term Loan C                       | 4.500%     | 11/20/19        | BB             | 2,027,550    |
| 4,643                                                                                | Misys PLC, Term Loan<br>B, First Lien                                  | 5.000%     | 12/12/18        | B+             | 4,655,383    |
| 2,179                                                                                | SunGard Data<br>Systems, Inc., Term                                    | 4.000%     | 3/08/20         | BB             | 2,166,413    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                              |                                                         |        |          |      |             |
|------------------------------------------------------------------------------|---------------------------------------------------------|--------|----------|------|-------------|
| Loan E                                                                       |                                                         |        |          |      |             |
| 1,000                                                                        | TransFirst, Inc., Term Loan, Second Lien                | 9.000% | 11/07/22 | CCC+ | 988,750     |
| 4,488                                                                        | Zebra Technologies Corporation, Term Loan B, First Lien | 4.750% | 10/27/21 | BB+  | 4,520,261   |
| 49,677                                                                       | Total Software                                          |        |          |      | 48,874,131  |
| <b>Specialty Retail 0.6% (0.4% of Total Investments)</b>                     |                                                         |        |          |      |             |
| 2,016                                                                        | Jo-Ann Stores, Inc., Term Loan, First Lien              | 4.000% | 3/16/18  | B+   | 1,960,892   |
| 998                                                                          | Pilot Travel Centers LLC, Term Loan B, First Lien       | 4.250% | 9/30/21  | BB   | 1,001,241   |
| 3,014                                                                        | Total Specialty Retail                                  |        |          |      | 2,962,133   |
| <b>Textiles, Apparel &amp; Luxury Goods 0.5% (0.3% of Total Investments)</b> |                                                         |        |          |      |             |
| 2,483                                                                        | Polymer Group, Inc., Initial Term Loan                  | 5.250% | 12/19/19 | B2   | 2,467,263   |
| <b>Trading Companies &amp; Distributors 1.3% (0.8% of Total Investments)</b> |                                                         |        |          |      |             |
| 4,659                                                                        | HD Supply, Inc., Term Loan                              | 4.000% | 6/28/18  | B+   | 4,621,411   |
| 1,250                                                                        | Neff Rental/Neff Finance Closing Date Loan, Second Lien | 7.250% | 6/09/21  | B    | 1,219,888   |
| 5,909                                                                        | Total Trading Companies & Distributors                  |        |          |      | 5,841,299   |
| <b>Transportation Infrastructure 0.2% (0.1% of Total Investments)</b>        |                                                         |        |          |      |             |
| 46                                                                           | Ceva Group PLC, Canadian Term Loan                      | 6.500% | 3/19/21  | B2   | 42,789      |
| 269                                                                          | Ceva Group PLC, Dutch B.V., Term Loan                   | 6.500% | 3/19/21  | B2   | 248,178     |
| 257                                                                          | Ceva Group PLC, Synthetic Letter of Credit Term Loan    | 6.345% | 3/19/21  | B2   | 237,120     |
| 372                                                                          | Ceva Group PLC, US Term Loan                            | 6.500% | 3/19/21  | B2   | 342,315     |
| 944                                                                          | Total Transportation Infrastructure                     |        |          |      | 870,402     |
| <b>Wireless Telecommunication Services 1.9% (1.2% of Total Investments)</b>  |                                                         |        |          |      |             |
| 4,369                                                                        | Asurion LLC, Term Loan B1                               | 5.000% | 5/24/19  | Ba3  | 4,350,236   |
| 3,193                                                                        | Fairpoint Communications, Inc., Term Loan B             | 7.500% | 2/11/19  | B    | 3,194,124   |
| 1,500                                                                        | UPC Broadband Holding BV, Term Loan AH                  | 3.250% | 6/30/21  | BB   | 1,470,312   |
| 9,062                                                                        | Total Wireless Telecommunication Services               |        |          |      | 9,014,672   |
| \$ 607,105                                                                   |                                                         |        |          |      | 590,655,836 |

| Total Variable Rate<br>Senior Loan Interests<br>(cost \$603,063,614) |                                                                           |              |
|----------------------------------------------------------------------|---------------------------------------------------------------------------|--------------|
| Shares                                                               | Description (1)                                                           | Value        |
|                                                                      | <b>COMMON STOCKS 2.6% (1.7% of Total Investments)</b>                     |              |
|                                                                      | <b>Diversified Consumer Services 0.3% (0.2% of Total Investments)</b>     |              |
| 71,949                                                               | Cengage Learning<br>Holdings II LP, (5), (6)                              | \$ 1,582,878 |
|                                                                      | <b>Hotels, Restaurants &amp; Leisure 0.3% (0.2% of Total Investments)</b> |              |
| 42,041                                                               | BLB Worldwide<br>Holdings Inc., (5), (6)                                  | 1,208,679    |
|                                                                      | Nuveen Investments                                                        |              |
|                                                                      | 49                                                                        |              |

**JRO Nuveen Floating Rate Income Opportunity Fund****Portfolio of Investments** (continued) **January 31, 2015** (Unaudited)

| Shares                                                                  | Description (1)                                                       |        |                |                | Value      |
|-------------------------------------------------------------------------|-----------------------------------------------------------------------|--------|----------------|----------------|------------|
| Media 2.0% (1.3% of Total Investments)                                  |                                                                       |        |                |                |            |
| 5,752                                                                   | Cumulus Media, Inc.,<br>(5)                                           |        |                |                | \$ 20,017  |
| 91,108                                                                  | Metro-Goldwyn-Mayer,<br>(5), (6)                                      |        |                |                | 6,650,884  |
| 44,843                                                                  | Tribune Company, (5)                                                  |        |                |                | 2,640,804  |
| 36,087                                                                  | Tribune Company, (7)                                                  |        |                |                |            |
| 11,210                                                                  | Tribune Publishing<br>Company                                         |        |                |                | 235,410    |
|                                                                         | Total Media                                                           |        |                |                | 9,547,115  |
| Software 0.0% (0.0% of Total Investments)                               |                                                                       |        |                |                |            |
| 496,552                                                                 | Eagle Topco LP, (5),<br>(7)                                           |        |                |                | 1          |
|                                                                         | Total Common Stocks (cost \$10,371,671)                               |        |                |                | 12,338,673 |
| Shares                                                                  | Description (1)                                                       | Coupon | Ratings<br>(3) | Value          |            |
| \$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.1% (0.0% of Total Investments) |                                                                       |        |                |                |            |
| Diversified Consumer Services 0.1% (0.0% of Total Investments)          |                                                                       |        |                |                |            |
| 9,855                                                                   | Education<br>Management<br>Corporation, (6)                           | 7.500% | N/R            | \$             | 96,907     |
| 3,476                                                                   | Education<br>Management<br>Corporation, (6)                           | 7.500% | N/R            |                | 227,099    |
|                                                                         | Total Diversified Consumer Services                                   |        |                |                | 324,006    |
|                                                                         | Total \$25 Par (or<br>similar) Retail<br>Preferred (cost<br>\$32,358) |        |                |                | 324,006    |
| Principal<br>Amount (000)                                               | Description (1)                                                       | Coupon | Maturity       | Ratings<br>(3) | Value      |
| Convertible Bonds 0.3% (0.2% of Total Investments)                      |                                                                       |        |                |                |            |
| Communications Equipment 0.3% (0.2% of Total Investments)               |                                                                       |        |                |                |            |
| \$ 550                                                                  | Nortel Networks Corp.,<br>(8)                                         | 1.750% | 4/15/12        | N/R            | \$ 533,500 |
| 1,000                                                                   | Nortel Networks Corp.,<br>(8)                                         | 2.125% | 4/15/14        | N/R            | 965,000    |
| 1,550                                                                   | Total Communications<br>Equipment                                     |        |                |                | 1,498,500  |
| \$ 1,550                                                                | Total Convertible<br>Bonds (cost<br>\$1,307,500)                      |        |                |                | 1,498,500  |
| Principal<br>Amount (000)                                               | Description (1)                                                       | Coupon | Maturity       | Ratings<br>(3) | Value      |
| Corporate Bonds 21.1% (13.3% of Total Investments)                      |                                                                       |        |                |                |            |
| Commercial Services & Supplies 0.2% (0.1% of Total Investments)         |                                                                       |        |                |                |            |

|        |                                                                                |         |          |      |            |
|--------|--------------------------------------------------------------------------------|---------|----------|------|------------|
| \$ 900 | NES Rental Holdings Inc., 144A                                                 | 7.875%  | 5/01/18  | CCC+ | \$ 902,250 |
|        | <b>Communications Equipment 1.0% (0.6% of Total Investments)</b>               |         |          |      |            |
| 2,000  | Avaya Inc., 144A                                                               | 10.500% | 3/01/21  | CCC+ | 1,637,500  |
| 3,000  | Nortel Networks Limited, (8)                                                   | 0.000%  | 7/15/11  | N/R  | 3,135,000  |
| 5,000  | Total Communications Equipment                                                 |         |          |      | 4,772,500  |
|        | <b>Consumer Finance 0.4% (0.3% of Total Investments)</b>                       |         |          |      |            |
| 2,000  | First Data Corporation, 144A                                                   | 7.375%  | 6/15/19  | BB   | 2,097,500  |
|        | <b>Containers &amp; Packaging 0.9% (0.6% of Total Investments)</b>             |         |          |      |            |
| 3,950  | Reynolds Group                                                                 | 9.875%  | 8/15/19  | CCC+ | 4,196,875  |
|        | <b>Diversified Telecommunication Services 1.4% (0.9% of Total Investments)</b> |         |          |      |            |
| 2,900  | IntelSat Limited                                                               | 7.750%  | 6/01/21  | B    | 2,874,625  |
| 3,500  | IntelSat Limited                                                               | 8.125%  | 6/01/23  | B    | 3,535,000  |
| 6,400  | Total Diversified Telecommunication Services                                   |         |          |      | 6,409,625  |
|        | <b>Health Care Equipment &amp; Supplies 1.9% (1.2% of Total Investments)</b>   |         |          |      |            |
| 3,000  | Kinetic Concepts                                                               | 10.500% | 11/01/18 | B    | 3,292,500  |
| 2,000  | Kinetic Concepts                                                               | 12.500% | 11/01/19 | CCC+ | 2,210,000  |
| 3,000  | Tenet Healthcare Corporation                                                   | 6.000%  | 10/01/20 | Ba2  | 3,247,500  |
| 8,000  | Total Health Care Equipment & Supplies                                         |         |          |      | 8,750,000  |

Nuveen Investments  
50

| Principal Amount (000)                                                               | Description (1)                             | Coupon  | Maturity | Ratings (3) | Value        |
|--------------------------------------------------------------------------------------|---------------------------------------------|---------|----------|-------------|--------------|
| <b>Health Care Providers &amp; Services 2.2% (1.4% of Total Investments)</b>         |                                             |         |          |             |              |
| \$ 3,000                                                                             | Community Health Systems, Inc.              | 5.125%  | 8/01/21  | Ba2         | \$ 3,116,250 |
| 4,800                                                                                | Community Health Systems, Inc.              | 6.875%  | 2/01/22  | B+          | 5,098,200    |
| 900                                                                                  | lasis Healthcare Capital Corporation        | 8.375%  | 5/15/19  | CCC+        | 942,750      |
| 1,000                                                                                | Truven Health Analytics Inc.                | 10.625% | 6/01/20  | CCC+        | 975,000      |
| 9,700                                                                                | Total Health Care Providers & Services      |         |          |             | 10,132,200   |
| <b>Machinery 0.2% (0.1% of Total Investments)</b>                                    |                                             |         |          |             |              |
| 1,030                                                                                | Xerium Technologies                         | 8.875%  | 6/15/18  | B           | 1,076,350    |
| <b>Media 5.5% (3.4% of Total Investments)</b>                                        |                                             |         |          |             |              |
| 1,714                                                                                | Clear Channel Communications, Inc.          | 10.000% | 1/15/18  | CCC         | 1,491,180    |
| 6,412                                                                                | Clear Channel Communications, Inc.          | 9.000%  | 12/15/19 | CCC+        | 6,251,700    |
| 10,612                                                                               | Clear Channel Communications, Inc.          | 14.000% | 2/01/21  | CCC         | 8,701,834    |
| 7,000                                                                                | Clear Channel Communications, Inc.          | 9.000%  | 3/01/21  | CCC+        | 6,790,000    |
| 1,200                                                                                | Expo Event Transco Inc., 144A               | 9.000%  | 6/15/21  | B           | 1,236,000    |
| 1,000                                                                                | McGraw-Hill Global Education Holdings       | 9.750%  | 4/01/21  | BB          | 1,107,500    |
| 27,938                                                                               | Total Media                                 |         |          |             | 25,578,214   |
| <b>Pharmaceuticals 1.4% (0.9% of Total Investments)</b>                              |                                             |         |          |             |              |
| 1,250                                                                                | Valeant Pharmaceuticals International, 144A | 6.750%  | 8/15/18  | B1          | 1,329,688    |
| 2,000                                                                                | Valeant Pharmaceuticals International, 144A | 7.000%  | 10/01/20 | B1          | 2,107,500    |
| 1,000                                                                                | Valeant Pharmaceuticals International, 144A | 7.250%  | 7/15/22  | B1          | 1,067,500    |
| 2,000                                                                                | VPII Escrow Corporation, 144A               | 7.500%  | 7/15/21  | B1          | 2,190,000    |
| 6,250                                                                                | Total Pharmaceuticals                       |         |          |             | 6,694,688    |
| <b>Real Estate Investment Trust 0.3% (0.2% of Total Investments)</b>                 |                                             |         |          |             |              |
| 1,250                                                                                | Istar Financial Inc.                        | 4.000%  | 11/01/17 | BB          | 1,221,875    |
| <b>Semiconductors &amp; Semiconductor Equipment 1.3% (0.8% of Total Investments)</b> |                                             |         |          |             |              |
| 2,000                                                                                | Advanced Micro Devices, Inc.                | 6.750%  | 3/01/19  | B           | 1,900,000    |
| 2,050                                                                                | Advanced Micro Devices, Inc.                | 7.750%  | 8/01/20  | B           | 1,952,625    |
| 2,500                                                                                |                                             | 7.500%  | 8/15/22  | B           | 2,359,375    |

|           |                                                                             |         |          |      |            |
|-----------|-----------------------------------------------------------------------------|---------|----------|------|------------|
|           | Advanced Micro Devices, Inc.                                                |         |          |      |            |
| 6,550     | Total Semiconductors & Semiconductor Equipment                              |         |          |      | 6,212,000  |
|           | <b>Software 1.1% (0.7% of Total Investments)</b>                            |         |          |      |            |
| 1,750     | BMC Software Finance Inc., 144A                                             | 8.125%  | 7/15/21  | CCC+ | 1,529,063  |
| 1,100     | Boxer Parent Company Inc./BMC Software, 144A                                | 9.000%  | 10/15/19 | CCC+ | 896,500    |
| 850       | Infor Us Inc.                                                               | 11.500% | 7/15/18  | B    | 926,500    |
| 1,875     | Infor Us Inc.                                                               | 9.375%  | 4/01/19  | B    | 2,015,625  |
| 5,575     | Total Software                                                              |         |          |      | 5,367,688  |
|           | <b>Specialty Retail 0.1% (0.1% of Total Investments)</b>                    |         |          |      |            |
| 500       | 99 Cents Only Stores                                                        | 11.000% | 12/15/19 | CCC+ | 526,250    |
|           | <b>Wireless Telecommunication Services 3.2% (2.0% of Total Investments)</b> |         |          |      |            |
| 750       | FairPoint Communications Inc., 144A                                         | 8.750%  | 8/15/19  | B    | 766,875    |
| 7,250     | Sprint Corporation                                                          | 7.875%  | 9/15/23  | BB   | 7,349,688  |
| 3,750     | Sprint Corporation                                                          | 7.125%  | 6/15/24  | BB   | 3,646,875  |
| 2,750     | T-Mobile USA Inc.                                                           | 6.250%  | 4/01/21  | BB   | 2,839,375  |
| 175       | T-Mobile USA Inc.                                                           | 6.731%  | 4/28/22  | BB   | 181,343    |
| 175       | T-Mobile USA Inc.                                                           | 6.836%  | 4/28/23  | BB   | 182,437    |
| 14,850    | Total Wireless Telecommunication Services                                   |         |          |      | 14,966,593 |
| \$ 99,893 | Total Corporate Bonds (cost \$99,043,733)                                   |         |          |      | 98,904,608 |

Nuveen Investments

51

**JRO Nuveen Floating Rate Income Opportunity Fund****Portfolio of Investments** (continued) **January 31, 2015** (Unaudited)

| Principal Amount (000)                                          | Description (1)                                                                         | Coupon | Maturity | Ratings (3) | Value      |
|-----------------------------------------------------------------|-----------------------------------------------------------------------------------------|--------|----------|-------------|------------|
| <b>ASSET-BACKED SECURITIES 5.4% (3.4% of Total Investments)</b> |                                                                                         |        |          |             |            |
| \$ 800                                                          | Bluemountain Collateralized Loan Obligation, Series 2012 2A E14                         | 5.329% | 11/20/24 | BB          | \$ 744,941 |
| 2,500                                                           | BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A                      | 5.734% | 7/20/23  | BB          | 2,372,493  |
| 1,250                                                           | Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A | 4.834% | 7/15/25  | BB          | 1,112,740  |
| 1,500                                                           | Flatiron Collateralized Loan Obligation Limited, Series 2011-1A                         | 4.634% | 1/15/23  | BB          | 1,345,008  |
| 250                                                             | ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A              | 5.234% | 4/15/24  | BB          | 223,756    |
| 1,800                                                           | LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A                     | 5.984% | 10/19/22 | BB          | 1,724,690  |
| 4,000                                                           | LCM Limited Partnership, Collateralized Loan Obligation, 2015A                          | 5.227% | 2/25/17  | BB          | 3,583,412  |
| 2,000                                                           | LCM Limited Partnership, Collateralized Loan Obligation, Series 10AR, 144A              | 5.734% | 4/15/22  | BB          | 1,924,882  |
| 1,500                                                           | LCM Limited Partnership, Collateralized Loan Obligation, Series 11A                     | 5.384% | 4/19/22  | BB          | 1,407,026  |
| 1,500                                                           | Madison Park Funding Limited, Collateralized Loan Obligations,                          | 5.582% | 4/22/22  | BB          | 1,469,195  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                  |                                                         |                                         |                 |                    |           |
|------------------|---------------------------------------------------------|-----------------------------------------|-----------------|--------------------|-----------|
|                  | Series 2012-8A, 144A                                    |                                         |                 |                    |           |
|                  | North End CLO                                           |                                         |                 |                    |           |
|                  | Limited, Loan Pool,                                     |                                         |                 |                    |           |
| 500              | 144A                                                    | 4.833%                                  | 7/17/25         | BB                 | 434,658   |
|                  | Oak Hill Credit                                         |                                         |                 |                    |           |
|                  | Partners IV Limited,                                    |                                         |                 |                    |           |
|                  | Collateralized Loan                                     |                                         |                 |                    |           |
|                  | Obligation Series                                       |                                         |                 |                    |           |
| 2,000            | 2012-6A                                                 | 5.724%                                  | 5/15/23         | BB                 | 1,896,804 |
|                  | Oak Hill Credit                                         |                                         |                 |                    |           |
|                  | Partners Series                                         |                                         |                 |                    |           |
| 450              | 2013-9A                                                 | 5.229%                                  | 11/20/23        | BB                 | 408,044   |
|                  | Oak Hill Credit                                         |                                         |                 |                    |           |
|                  | Partners, Series                                        |                                         |                 |                    |           |
| 2,240            | 2012-7A                                                 | 5.234%                                  | 10/20/25        | BB                 | 2,058,654 |
|                  | Race Point                                              |                                         |                 |                    |           |
|                  | Collateralized Loan                                     |                                         |                 |                    |           |
|                  | Obligation Series                                       |                                         |                 |                    |           |
| 2,000            | 2012-7A, 144A                                           | 5.225%                                  | 11/08/24        | BB                 | 1,838,326 |
|                  | Race Point                                              |                                         |                 |                    |           |
|                  | Collateralized Loan                                     |                                         |                 |                    |           |
|                  | Obligation Limited                                      |                                         |                 |                    |           |
| 1,000            | 2011-5AR, 144A                                          | 6.231%                                  | 12/15/22        | BB                 | 1,001,058 |
|                  | Race Point                                              |                                         |                 |                    |           |
|                  | Collateralized Loan                                     |                                         |                 |                    |           |
|                  | Obligations, Series                                     |                                         |                 |                    |           |
| 2,000            | 2012-6A, 144A                                           | 5.727%                                  | 5/24/23         | BB                 | 1,973,997 |
|                  | Total Asset-Backed                                      |                                         |                 |                    |           |
|                  | Securities (cost                                        |                                         |                 |                    |           |
| \$ 27,290        | \$25,037,054)                                           |                                         |                 |                    |           |
|                  | 25,519,684                                              |                                         |                 |                    |           |
|                  | <b>Total Long-Term</b>                                  |                                         |                 |                    |           |
|                  | <b>Investments (cost</b>                                |                                         |                 |                    |           |
|                  | <b>\$738,855,930)</b>                                   |                                         |                 |                    |           |
|                  | <b>729,241,307</b>                                      |                                         |                 |                    |           |
| <b>Principal</b> | <b>Description (1)</b>                                  | <b>Coupon</b>                           | <b>Maturity</b> | <b>Value</b>       |           |
| <b>Amount</b>    |                                                         |                                         |                 |                    |           |
| <b>(000)</b>     |                                                         |                                         |                 |                    |           |
|                  | <b>SHORT-TERM INVESTMENTS</b>                           | <b>3.7% (2.3% of Total Investments)</b> |                 |                    |           |
| \$ 17,523        | Repurchase                                              | 0.000%                                  |                 | \$ 17,522,509      |           |
|                  | Agreement with Fixed                                    |                                         |                 |                    |           |
|                  | Income Clearing                                         |                                         |                 |                    |           |
|                  | Corporation, dated                                      |                                         |                 |                    |           |
|                  | 1/30/15,                                                |                                         |                 |                    |           |
|                  | repurchase price                                        |                                         |                 |                    |           |
|                  | \$17,522,509,                                           |                                         |                 |                    |           |
|                  | collateralized by                                       |                                         |                 |                    |           |
|                  | \$15,730,000 U.S.                                       |                                         |                 |                    |           |
|                  | Treasury Bonds,                                         |                                         | 2/02/15         |                    |           |
|                  | 9.250%, due 2/15/16,                                    |                                         |                 |                    |           |
|                  | value \$17,873,213                                      |                                         |                 |                    |           |
|                  | <b>Total Short-Term Investments (cost \$17,522,509)</b> |                                         |                 | <b>17,522,509</b>  |           |
|                  | <b>Total Investments (cost \$756,378,439)</b>           | <b>159.2%</b>                           |                 | <b>746,763,816</b> |           |

|                                                                  |                          |                       |
|------------------------------------------------------------------|--------------------------|-----------------------|
| <b>Borrowings</b>                                                | <b>(40.3)% (9), (10)</b> | <b>(188,800,000)</b>  |
| <b>Variable Rate Term Preferred Shares, at Liquidation Value</b> |                          |                       |
| <b>(20.9)% (11)</b>                                              |                          | <b>(98,000,000)</b>   |
| <b>Other Assets Less Liabilities</b>                             | <b>2.0%</b>              | <b>8,996,776</b>      |
| <b>Net Assets Applicable to Common Shares</b>                    | <b>100%</b>              | <b>\$ 468,960,592</b> |

Nuveen Investments

52

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.

(9) Borrowings as a percentage of Total Investments is 25.3%.

(10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.1%.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

*See accompanying notes to financial statements.*

Nuveen Investments  
53

---



## JSD

## Nuveen Short Duration Credit Opportunities Fund

## Portfolio of Investments January 31, 2015 (Unaudited)

| Principal Amount (000) | Description (1)                                                                    | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|------------------------|------------------------------------------------------------------------------------|------------|--------------|-------------|--------------|
|                        | <b>LONG-TERM INVESTMENTS 140.3% (98.0% of Total Investments)</b>                   |            |              |             |              |
|                        | <b>VARIABLE RATE SENIOR LOAN INTERESTS 120.7% (84.3% of Total Investments) (4)</b> |            |              |             |              |
|                        | <b>Aerospace &amp; Defense 1.7% (1.2% of Total Investments)</b>                    |            |              |             |              |
| \$ 1,950               | B/E Aerospace, Inc.,<br>Term Loan B, First Lien                                    | 4.000%     | 12/16/21     | BB+         | \$ 1,955,021 |
| 1,225                  | Sequa Corporation, Term<br>Loan B                                                  | 5.250%     | 6/19/17      | B           | 1,180,594    |
| 3,175                  | Total Aerospace &<br>Defense                                                       |            |              |             | 3,135,615    |
|                        | <b>Airlines 5.2% (3.6% of Total Investments)</b>                                   |            |              |             |              |
| 1,750                  | American Airlines, Inc.,<br>Term Loan B, First Lien                                | 4.250%     | 10/08/21     | BB          | 1,756,198    |
| 985                    | American Airlines, Inc.,<br>Term Loan                                              | 3.750%     | 6/27/19      | BB          | 979,973      |
| 3,136                  | Delta Air Lines, Inc.,<br>Term Loan B1                                             | 3.250%     | 10/18/18     | BBB         | 3,108,071    |
| 980                    | Delta Air Lines, Inc.,<br>Term Loan B2                                             | 2.417%     | 4/18/16      | BBB         | 975,958      |
| 1,930                  | Delta Air Lines, Inc.,<br>Term Loan B                                              | 3.250%     | 4/20/17      | BBB         | 1,926,225    |
| 990                    | US Airways, Inc., Term<br>Loan B1                                                  | 3.500%     | 5/23/19      | BB          | 980,224      |
| 9,771                  | Total Airlines                                                                     |            |              |             | 9,726,649    |
|                        | <b>Automobiles 2.4% (1.6% of Total Investments)</b>                                |            |              |             |              |
| 993                    | Chrysler Group LLC,<br>Tranche B, Term Loan                                        | 3.250%     | 12/31/18     | BB+         | 988,158      |
| 2,784                  | Formula One Group,<br>Term Loan, First Lien                                        | 4.750%     | 7/30/21      | B           | 2,701,264    |
| 750                    | Formula One Group,<br>Term Loan, Second Lien                                       | 7.750%     | 7/29/22      | CCC+        | 730,312      |
| 4,527                  | Total Automobiles                                                                  |            |              |             | 4,419,734    |
|                        | <b>Building Products 0.6% (0.4% of Total Investments)</b>                          |            |              |             |              |
| 1,197                  | Gates Global LLC, Term<br>Loan                                                     | 4.250%     | 7/03/21      | B+          | 1,172,418    |
|                        | <b>Chemicals 1.1% (0.8% of Total Investments)</b>                                  |            |              |             |              |
| 1,169                  | Ineos US Finance LLC,<br>Cash Dollar, Term Loan                                    | 3.750%     | 5/04/18      | BB          | 1,139,738    |
| 940                    | Mineral Technologies,<br>Inc., Term Loan B, First<br>Lien                          | 4.000%     | 5/07/21      | BB          | 934,122      |

|       |                                                                              |                                         |          |      |  |           |
|-------|------------------------------------------------------------------------------|-----------------------------------------|----------|------|--|-----------|
| 2,109 | Total Chemicals                                                              |                                         |          |      |  | 2,073,860 |
|       | <b>Commercial Services &amp; Supplies</b>                                    | <b>2.5% (1.8% of Total Investments)</b> |          |      |  |           |
| 486   | HMH Holdings, Inc.,<br>Term Loan, First Lien                                 | 4.250%                                  | 5/22/18  | B1   |  | 484,427   |
| 1,928 | iQor US, Inc., Term<br>Loan, First Lien                                      | 6.000%                                  | 4/01/21  | B    |  | 1,807,097 |
| 500   | iQor US, Inc., Term<br>Loan, Second Lien                                     | 9.750%                                  | 4/01/22  | CCC+ |  | 461,250   |
| 1,990 | Millennium Laboratories,<br>Inc., Tranche B, Term<br>Loan                    | 5.250%                                  | 4/16/21  | B+   |  | 1,985,855 |
| 4,904 | Total Commercial<br>Services & Supplies                                      |                                         |          |      |  | 4,738,629 |
|       | <b>Communications Equipment</b>                                              | <b>1.6% (1.1% of Total Investments)</b> |          |      |  |           |
| 1,478 | Avaya, Inc., Term Loan<br>B3                                                 | 4.668%                                  | 10/26/17 | B1   |  | 1,416,175 |
| 494   | Avaya, Inc., Term Loan<br>B6                                                 | 6.500%                                  | 3/31/18  | B1   |  | 483,972   |
| 1,146 | Telesat Canada Inc.,<br>Term Loan B                                          | 3.500%                                  | 3/28/19  | BB   |  | 1,137,018 |
| 3,118 | Total Communications<br>Equipment                                            |                                         |          |      |  | 3,037,165 |
|       | <b>Computers &amp; Peripherals</b>                                           | <b>2.6% (1.8% of Total Investments)</b> |          |      |  |           |
| 4,938 | Dell, Inc., Term Loan B                                                      | 4.500%                                  | 4/29/20  | BBB  |  | 4,947,143 |
|       | <b>Containers &amp; Packaging</b>                                            | <b>1.2% (0.8% of Total Investments)</b> |          |      |  |           |
| 1,095 | BWAY Holding<br>Company, Term Loan B,<br>First Lien                          | 5.500%                                  | 8/14/20  | B2   |  | 1,094,956 |
| 1,123 | Reynolds Group<br>Holdings, Inc.,<br>Incremental US Term<br>Loan, First Lien | 4.000%                                  | 12/01/18 | B+   |  | 1,112,893 |
| 2,218 | Total Containers &<br>Packaging                                              |                                         |          |      |  | 2,207,849 |

Nuveen Investments

| Principal Amount (000)                                                         | Description (1)                                      | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|--------------------------------------------------------------------------------|------------------------------------------------------|------------|--------------|-------------|--------------|
| <b>Diversified Consumer Services 5.7% (4.0% of Total Investments)</b>          |                                                      |            |              |             |              |
| \$ 2,005                                                                       | Cengage Learning Acquisitions, Inc., Exit Term Loan  | 7.000%     | 3/31/20      | B+          | \$ 1,995,704 |
| 2,555                                                                          | Harland Clarke Holdings Corporation, Term Loan B3    | 7.000%     | 5/22/18      | B+          | 2,574,914    |
| 2,632                                                                          | Hilton Hotels Corporation, Term Loan B2              | 3.500%     | 10/25/20     | BB+         | 2,604,853    |
| 1,157                                                                          | Laureate Education, Inc., Term Loan B                | 5.000%     | 6/15/18      | B           | 1,090,357    |
| 882                                                                            | New Albertson's, Inc., Term Loan                     | 4.750%     | 6/24/21      | Ba3         | 872,918      |
| 1,674                                                                          | ServiceMaster Company, Term Loan                     | 4.250%     | 7/01/21      | B+          | 1,651,520    |
| 10,905                                                                         | Total Diversified Consumer Services                  |            |              |             | 10,790,266   |
| <b>Diversified Financial Services 1.1% (0.8% of Total Investments)</b>         |                                                      |            |              |             |              |
| 112                                                                            | Ocwen Financial Corporation, Term Loan B             | 5.000%     | 2/15/18      | B+          | 105,408      |
| 975                                                                            | RCS Capital, Term Loan                               | 6.500%     | 4/29/19      | B           | 938,361      |
| 1,000                                                                          | TransFirst, Inc., Term Loan, First Lien              | 5.500%     | 11/12/21     | B           | 1,000,313    |
| 2,087                                                                          | Total Diversified Financial Services                 |            |              |             | 2,044,082    |
| <b>Diversified Telecommunication Services 6.3% (4.4% of Total Investments)</b> |                                                      |            |              |             |              |
| 863                                                                            | Greeneden U.S. Holdings II LLC, Term Loan B          | 4.000%     | 2/08/20      | B           | 846,993      |
| 2,000                                                                          | Level 3 Financing, Inc., Term Loan B, First Lien     | 4.500%     | 1/31/22      | BB          | 2,005,416    |
| 1,459                                                                          | Presidio, Inc., Term Loan B                          | 5.000%     | 3/24/21      | BB          | 1,448,553    |
| 995                                                                            | SBA Communication, Incremental Term Loan, Tranche B1 | 3.250%     | 3/24/21      | BB          | 979,868      |
| 995                                                                            | TelX Group, Inc., Initial Term Loan, First Lien      | 4.500%     | 4/09/20      | B1          | 981,941      |
| 3,676                                                                          | WideOpenWest Finance LLC, Term Loan B                | 4.750%     | 4/01/19      | Ba3         | 3,658,269    |
| 740                                                                            | Ziggo N.V., Term Loan B1                             | 3.500%     | 1/15/22      | BB          | 721,944      |
| 477                                                                            | Ziggo N.V., Term Loan B2                             | 3.500%     | 1/15/22      | BB          | 465,234      |
| 784                                                                            | Ziggo N.V., Term Loan B3, Delayed Draw               | 3.500%     | 1/15/22      | BB          | 765,144      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                |                                         |          |      |            |
|--------|----------------------------------------------------------------|-----------------------------------------|----------|------|------------|
| 11,989 | Total Diversified<br>Telecommunication<br>Services             |                                         |          |      | 11,873,362 |
|        | <b>Electronic Equipment, Instruments &amp; Components</b>      | <b>0.6% (0.4% of Total Investments)</b> |          |      |            |
| 1,127  | SMART Modular<br>Technologies, Inc.,<br>Term Loan B            | 8.250%                                  | 8/26/17  | B    | 1,115,440  |
|        | <b>Energy Equipment &amp; Services</b>                         | <b>1.0% (0.7% of Total Investments)</b> |          |      |            |
| 1,818  | Drill Rigs Holdings, Inc.,<br>Tranche B1, Term Loan            | 6.000%                                  | 3/31/21  | B+   | 1,417,434  |
| 741    | Offshore Group<br>Investment Limited,<br>Term Loan B           | 5.000%                                  | 10/25/17 | B    | 542,782    |
| 2,559  | Total Energy Equipment<br>& Services                           |                                         |          |      | 1,960,216  |
|        | <b>Food &amp; Staples Retailing</b>                            | <b>8.0% (5.6% of Total Investments)</b> |          |      |            |
| 2,480  | Albertsons LLC, Term<br>Loan B2                                | 4.750%                                  | 3/21/19  | BB   | 2,477,976  |
| 9,000  | Albertsons LLC, Term<br>Loan B4                                | 5.500%                                  | 8/25/21  | BB   | 8,997,498  |
| 495    | BJ's Wholesale Club,<br>Inc., Replacement Loan,<br>First Lien  | 4.500%                                  | 9/26/19  | B    | 489,078    |
| 250    | BJ's Wholesale Club,<br>Inc., Replacement Loan,<br>Second Lien | 8.500%                                  | 3/26/20  | CCC  | 246,302    |
| 990    | Del Monte Foods<br>Company, Term Loan,<br>First Lien           | 4.250%                                  | 2/18/21  | B    | 921,938    |
| 1,000  | Rite Aid Corporation,<br>Tranche 2, Term Loan,<br>Second Lien  | 4.875%                                  | 6/21/21  | B+   | 1,002,500  |
| 981    | Supervalu, Inc., New<br>Term Loan                              | 4.500%                                  | 3/21/19  | BB   | 974,517    |
| 15,196 | Total Food & Staples<br>Retailing                              |                                         |          |      | 15,109,809 |
|        | <b>Food Products</b>                                           | <b>4.8% (3.4% of Total Investments)</b> |          |      |            |
| 1,507  | H.J Heinz Company,<br>Term Loan B2                             | 3.500%                                  | 6/05/20  | BB+  | 1,506,437  |
| 3,000  | Jacobs Douwe Egberts,<br>Term Loan B                           | 3.500%                                  | 7/23/21  | BB   | 2,968,749  |
| 3,388  | US Foods, Inc.,<br>Incremental Term Loan                       | 4.500%                                  | 3/31/19  | B2   | 3,382,047  |
| 1,313  | Wilton Products, Inc.,<br>Tranche B, Term Loan                 | 7.500%                                  | 8/30/18  | B    | 1,237,095  |
| 9,208  | Total Food Products                                            |                                         |          |      | 9,094,328  |
|        | <b>Health Care Equipment &amp; Supplies</b>                    | <b>4.9% (3.4% of Total Investments)</b> |          |      |            |
| 871    | Ardent Medical<br>Services, Inc., Term<br>Loan, First Lien     | 6.750%                                  | 7/02/18  | B+   | 873,246    |
| 714    |                                                                | 11.000%                                 | 1/02/19  | CCC+ | 715,625    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                       |        |          |     |           |
|-------|-------------------------------------------------------|--------|----------|-----|-----------|
|       | Ardent Medical Services, Inc., Term Loan, Second Lien |        |          |     |           |
| 1,803 | ConvaTec, Inc., Dollar Term Loan                      | 4.000% | 12/22/16 | Ba3 | 1,803,383 |
| 1,813 | Kinetic Concepts, Inc., Term Loan D1                  | 4.000% | 5/04/18  | BB  | 1,796,033 |
| 3,140 | Onex Carestream Finance LP, Term Loan, First Lien     | 5.000% | 6/07/19  | B+  | 3,140,254 |
| 973   | Onex Carestream Finance LP, Term Loan, Second Lien    | 9.500% | 12/07/19 | B   | 967,172   |
| 9,314 | Total Health Care Equipment & Supplies                |        |          |     | 9,295,713 |

Nuveen Investments

55

**JSD Nuveen Short Duration Credit Opportunities Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b> | <b>Description (1)</b>                                    | <b>Coupon (4)</b>                       | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|-----------------------------------|-----------------------------------------------------------|-----------------------------------------|-------------------------|------------------------|--------------|
|                                   | <b>Health Care Providers &amp; Services</b>               | <b>7.5% (5.2% of Total Investments)</b> |                         |                        |              |
| \$ 1,592                          | Amsurg Corporation,<br>Term Loan                          | 3.750%                                  | 7/16/21                 | Ba2                    | \$ 1,590,408 |
| 313                               | BioScrip, Inc., Delayed<br>Draw, Term Loan                | 6.500%                                  | 7/31/20                 | B1                     | 312,991      |
| 522                               | BioScrip, Inc., Initial<br>Term Loan B                    | 6.500%                                  | 7/31/20                 | B1                     | 521,652      |
| 1,618                             | Community Health<br>Systems, Inc., Term<br>Loan D         | 4.250%                                  | 1/27/21                 | BB                     | 1,619,060    |
| 50                                | Community Health<br>Systems, Inc., Term<br>Loan E         | 3.486%                                  | 1/25/17                 | BB                     | 49,625       |
| 993                               | CRC Health<br>Corporation, First Lien                     | 5.250%                                  | 3/29/21                 | B1                     | 992,500      |
| 2,690                             | Drumm Investors LLC,<br>Term Loan                         | 6.750%                                  | 5/04/18                 | B                      | 2,708,138    |
| 806                               | Genesis Healthcare<br>LLC, Term Loan                      | 10.000%                                 | 12/04/17                | B                      | 846,531      |
| 980                               | Heartland Dental Care,<br>Inc., Term Loan, First<br>Lien  | 5.500%                                  | 12/21/18                | B1                     | 970,227      |
| 500                               | Heartland Dental Care,<br>Inc., Term Loan,<br>Second Lien | 9.750%                                  | 6/21/19                 | CCC+                   | 496,562      |
| 1,207                             | IASIS Healthcare LLC,<br>Term Loan B2, First<br>Lien      | 4.500%                                  | 5/03/18                 | Ba3                    | 1,206,076    |
| 868                               | LHP Operations Co.<br>LLC, Term Loan B                    | 9.000%                                  | 7/03/18                 | B                      | 838,029      |
| 540                               | National Mentor<br>Holdings, Inc., Term<br>Loan B         | 4.250%                                  | 1/31/21                 | B+                     | 532,818      |
| 983                               | One Call Care<br>Management, Inc.,<br>Term Loan B         | 5.000%                                  | 11/27/20                | B1                     | 973,001      |
| 456                               | Skilled Healthcare<br>Group, Inc., Term Loan              | 7.000%                                  | 4/09/16                 | B                      | 456,588      |
| 14,118                            | Total Health Care<br>Providers & Services                 |                                         |                         |                        | 14,114,206   |
|                                   | <b>Health Care Technology</b>                             | <b>0.4% (0.3% of Total Investments)</b> |                         |                        |              |
| 796                               | Catalent Pharma<br>Solutions, Inc., Term<br>Loan          | 4.250%                                  | 5/20/21                 | BB                     | 794,806      |
|                                   | <b>Hotels, Restaurants &amp; Leisure</b>                  | <b>6.7% (4.7% of Total Investments)</b> |                         |                        |              |

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                          |                                                                 |        |          |     |            |
|--------------------------------------------------------------------------|-----------------------------------------------------------------|--------|----------|-----|------------|
| 4,222                                                                    | Burger King Corporation, Term Loan B, First Lien                | 4.500% | 12/12/21 | B+  | 4,231,790  |
| 2,223                                                                    | CCM Merger, Inc., Term Loan B                                   | 4.500% | 8/08/21  | B+  | 2,218,537  |
| 2,273                                                                    | CityCenter Holdings LLC, Term Loan                              | 4.250% | 10/16/20 | BB  | 2,264,069  |
| 2,000                                                                    | Scientific Games Corporation, Term Loan B2                      | 6.000% | 10/01/21 | BB  | 1,978,750  |
| 1,903                                                                    | Station Casino LLC, Term Loan B                                 | 4.250% | 3/02/20  | B+  | 1,878,456  |
| 12,621                                                                   | Total Hotels, Restaurants & Leisure                             |        |          |     | 12,571,602 |
| <b>Industrial Conglomerates 0.5% (0.3% of Total Investments)</b>         |                                                                 |        |          |     |            |
| 921                                                                      | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750% | 11/26/20 | B1  | 871,339    |
| <b>Insurance 1.3% (0.9% of Total Investments)</b>                        |                                                                 |        |          |     |            |
| 610                                                                      | Hub International Holdings, Inc., Initial Term Loan             | 4.250% | 10/02/20 | B1  | 592,541    |
| 1,960                                                                    | USI Holdings Corporation, Initial Term Loan                     | 4.250% | 12/27/19 | B1  | 1,933,235  |
| 2,570                                                                    | Total Insurance                                                 |        |          |     | 2,525,776  |
| <b>Internet &amp; Catalog Retail 1.6% (1.1% of Total Investments)</b>    |                                                                 |        |          |     |            |
| 3,000                                                                    | Travelport LLC, Term Loan B, First Lien                         | 6.000% | 9/02/21  | B2  | 3,008,250  |
| <b>Internet Software &amp; Services 3.2% (2.3% of Total Investments)</b> |                                                                 |        |          |     |            |
| 720                                                                      | Ancestry.com, Inc., Replacement Term Loan B1                    | 4.500% | 12/28/18 | Ba2 | 715,852    |
| 116                                                                      | Sabre Inc., Term Loan C                                         | 4.000% | 2/19/18  | Ba3 | 114,289    |
| 2,450                                                                    | Sabre Inc., Term Loan                                           | 4.000% | 2/18/19  | Ba3 | 2,417,844  |
| 2,917                                                                    | Tibco Software, Inc., Term Loan B                               | 6.500% | 11/25/20 | B1  | 2,858,333  |
| 6,203                                                                    | Total Internet Software & Services                              |        |          |     | 6,106,318  |
| <b>IT Services 2.7% (1.9% of Total Investments)</b>                      |                                                                 |        |          |     |            |
| 2,752                                                                    | EIG Investors Corp., Term Loan                                  | 5.000% | 11/09/19 | B   | 2,751,822  |
| 323                                                                      | VFH Parent LLC, New Term Loan                                   | 5.750% | 11/08/19 | N/R | 322,223    |
| 1,944                                                                    | Zayo Group LLC, Term Loan B                                     | 4.000% | 7/02/19  | B1  | 1,927,822  |
| 5,019                                                                    | Total IT Services                                               |        |          |     | 5,001,867  |
| <b>Leisure Equipment &amp; Products 2.7% (1.9% of Total Investments)</b> |                                                                 |        |          |     |            |
| 1,514                                                                    | 24 Hour Fitness Worldwide, Inc., Term                           | 4.750% | 5/28/21  | Ba3 | 1,469,065  |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                         |        |         |     |           |
|-------|-------------------------|--------|---------|-----|-----------|
|       | Loan B                  |        |         |     |           |
|       | Bombardier              |        |         |     |           |
|       | Recreational Products,  |        |         |     |           |
| 2,263 | Inc., Term Loan         | 4.000% | 1/30/19 | BB+ | 2,216,656 |
|       | Equinox Holdings, Inc., |        |         |     |           |
|       | New Initial Term Loan,  |        |         |     |           |
| 1,474 | First Lien              | 5.000% | 1/31/20 | B1  | 1,464,587 |
|       | Total Leisure Equipment |        |         |     |           |
| 5,251 | & Products              |        |         |     | 5,150,308 |
|       | Nuveen Investments      |        |         |     |           |
|       | 56                      |        |         |     |           |

---

| Principal Amount (000)                            | Description (1)                                               | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|---------------------------------------------------|---------------------------------------------------------------|------------|--------------|-------------|--------------|
| <b>Machinery 0.9% (0.7% of Total Investments)</b> |                                                               |            |              |             |              |
| \$ 1,224                                          | Doosan Infracore International, Inc., Term Loan               | 4.500%     | 5/27/21      | BB          | \$ 1,224,103 |
| 600                                               | TNT Crane and Rigging Inc., Initial Term Loan, First Lien     | 5.500%     | 11/27/20     | B1          | 542,983      |
| 1,824                                             | Total Machinery                                               |            |              |             | 1,767,086    |
| <b>Media 10.2% (7.1% of Total Investments)</b>    |                                                               |            |              |             |              |
| 713                                               | Acosta, Inc., Term Loan                                       | 5.000%     | 9/26/21      | B1          | 715,121      |
| 28                                                | Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan    | 4.250%     | 7/23/21      | B1          | 27,578       |
| 835                                               | Advantage Sales & Marketing, Inc., Term Loan, First Lien      | 4.250%     | 7/25/21      | B1          | 827,325      |
| 750                                               | Advantage Sales & Marketing, Inc., Term Loan, Second Lien     | 7.500%     | 7/25/22      | CCC+        | 736,875      |
| 500                                               | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500%     | 10/31/18     | B3          | 433,125      |
| 498                                               | Catalina Marketing Corporation, Term Loan, First Lien         | 4.500%     | 4/09/21      | B+          | 475,423      |
| 500                                               | Catalina Marketing Corporation, Term Loan, Second Lien        | 7.750%     | 4/11/22      | CCC+        | 453,334      |
| 62                                                | Clear Channel Communications, Inc., Tranche D, Term Loan      | 6.921%     | 1/30/19      | CCC+        | 57,989       |
| 1,633                                             | Clear Channel Communications, Inc., Term Loan E               | 7.671%     | 7/30/19      | CCC+        | 1,547,510    |
| 2,821                                             | Cumulus Media, Inc., Term Loan B                              | 4.250%     | 12/23/20     | B+          | 2,762,382    |
| 1,310                                             | Emerald Expositions Holdings, Inc., Term Loan, First Lien     | 4.750%     | 6/17/20      | BB          | 1,296,986    |
| 445                                               | Gray Television, Inc., Initial Term Loan                      | 3.750%     | 6/13/21      | BB          | 440,142      |
| 746                                               | IMG Worldwide, Inc., First Lien                               | 5.250%     | 5/06/21      | B1          | 731,092      |
| 995                                               | Interactive Data Corporation, Term Loan B                     | 4.750%     | 5/02/21      | B+          | 993,446      |
| 1,261                                             | McGraw-Hill Education Holdings LLC,                           | 5.750%     | 3/22/19      | B+          | 1,262,576    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                         |                                          |        |          |     |            |
|-------------------------------------------------------------------------|------------------------------------------|--------|----------|-----|------------|
|                                                                         | Refinancing Term Loan                    |        |          |     |            |
|                                                                         | McGraw-Hill Education Holdings LLC, Term |        |          |     |            |
| 990                                                                     | Loan B                                   | 6.250% | 12/18/19 | BB  | 990,825    |
|                                                                         | Media General, Inc.,                     |        |          |     |            |
|                                                                         | Delayed Draw, Term                       |        |          |     |            |
| 907                                                                     | Loan                                     | 4.250% | 7/31/20  | BB+ | 903,292    |
|                                                                         | Numericable Group                        |        |          |     |            |
| 536                                                                     | S.A., Term Loan B1                       | 4.500% | 5/21/20  | Ba3 | 533,904    |
|                                                                         | Numericable Group                        |        |          |     |            |
| 464                                                                     | S.A., Term Loan B2                       | 4.500% | 5/21/20  | Ba3 | 461,900    |
|                                                                         | Radio One, Inc., Term                    |        |          |     |            |
| 965                                                                     | Loan B, First Lien                       | 7.500% | 3/31/16  | B+  | 970,727    |
|                                                                         | Springer Science &                       |        |          |     |            |
|                                                                         | Business Media, Inc.,                    |        |          |     |            |
| 808                                                                     | Term Loan B3                             | 4.750% | 8/14/20  | B   | 801,359    |
|                                                                         | Tribune Company, Term                    |        |          |     |            |
| 1,844                                                                   | Loan B                                   | 4.000% | 12/27/20 | BB+ | 1,822,327  |
| 19,611                                                                  | Total Media                              |        |          |     | 19,245,238 |
| <b>Multiline Retail 0.3% (0.2% of Total Investments)</b>                |                                          |        |          |     |            |
|                                                                         | J.C. Penney                              |        |          |     |            |
|                                                                         | Corporation, Inc., Term                  |        |          |     |            |
| 622                                                                     | Loan                                     | 5.000% | 6/20/19  | B   | 605,033    |
| <b>Oil, Gas &amp; Consumable Fuels 2.3% (1.6% of Total Investments)</b> |                                          |        |          |     |            |
|                                                                         | Crestwood Holdings                       |        |          |     |            |
| 1,374                                                                   | LLC, Term Loan B                         | 7.000% | 6/19/19  | B2  | 1,266,009  |
|                                                                         | Energy and Exploration                   |        |          |     |            |
| 1,493                                                                   | Partners, Term Loan                      | 7.750% | 1/22/19  | N/R | 1,092,091  |
|                                                                         | Fieldwood Energy LLC,                    |        |          |     |            |
| 1,389                                                                   | Term Loan, Second Lien                   | 8.375% | 9/30/20  | B2  | 851,600    |
|                                                                         | Seadrill Partners LLC,                   |        |          |     |            |
| 931                                                                     | Initial Term Loan                        | 4.000% | 2/21/21  | BB  | 740,905    |
|                                                                         | Southcross Energy                        |        |          |     |            |
|                                                                         | Partners L.P., Opco                      |        |          |     |            |
| 80                                                                      | Term Loan                                | 5.250% | 8/04/21  | B1  | 76,791     |
|                                                                         | Southcross Holdings                      |        |          |     |            |
|                                                                         | Borrower L.P., Holdco                    |        |          |     |            |
| 364                                                                     | Term Loan                                | 6.000% | 8/04/21  | B2  | 333,992    |
|                                                                         | Total Oil, Gas &                         |        |          |     |            |
| 5,631                                                                   | Consumable Fuels                         |        |          |     | 4,361,388  |
| <b>Pharmaceuticals 7.2% (5.0% of Total Investments)</b>                 |                                          |        |          |     |            |
|                                                                         | Generic Drug Holdings,                   |        |          |     |            |
| 788                                                                     | Inc., Term Loan B                        | 5.000% | 8/16/20  | B1  | 785,538    |
| 1,489                                                                   | Grifols, Inc., Term Loan                 | 3.171% | 2/27/21  | Ba1 | 1,473,525  |
|                                                                         | Patheon, Inc., Term                      |        |          |     |            |
| 995                                                                     | Loan B                                   | 4.250% | 3/11/21  | B   | 971,618    |
|                                                                         | Pharmaceutical Product                   |        |          |     |            |
|                                                                         | Development, Inc., Term                  |        |          |     |            |
| 2,411                                                                   | Loan B, First Lien                       | 4.000% | 12/01/18 | Ba2 | 2,403,705  |
| 819                                                                     | Pharmaceutical                           | 4.500% | 9/23/20  | B1  | 812,958    |
|                                                                         | Research Associates,                     |        |          |     |            |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                      |                                         |          |     |            |
|--------|----------------------------------------------------------------------|-----------------------------------------|----------|-----|------------|
|        | Inc., Term Loan                                                      |                                         |          |     |            |
| 1,911  | Quintiles Transnational Corp., Term Loan B3                          | 3.750%                                  | 6/08/18  | BB+ | 1,891,460  |
| 966    | Therakos, Inc., Term Loan, First Lien                                | 7.000%                                  | 12/27/17 | B   | 962,095    |
| 2,381  | Valeant Pharmaceuticals International, Inc., Term Loan E             | 3.500%                                  | 8/05/20  | Ba1 | 2,368,023  |
| 1,914  | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.500%                                  | 2/13/19  | Ba1 | 1,903,970  |
| 13,674 | Total Pharmaceuticals                                                |                                         |          |     | 13,572,892 |
|        | <b>Professional Services</b>                                         | <b>0.3% (0.2% of Total Investments)</b> |          |     |            |
| 493    | Ceridian Corporation, Term Loan B2                                   | 4.500%                                  | 9/15/20  | Ba3 | 486,052    |

Nuveen Investments

57

**JSD Nuveen Short Duration Credit Opportunities Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| Principal<br>Amount (000)                                                            | Description (1)                                                                     | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|--------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
| <b>Real Estate Investment Trust 2.6% (1.8% of Total Investments)</b>                 |                                                                                     |            |                 |                |              |
| \$ 1,965                                                                             | Realogy Corporation,<br>Initial Term Loan B                                         | 3.750%     | 3/05/20         | BB             | \$ 1,939,112 |
| 55                                                                                   | Realogy Corporation,<br>Synthetic Letter of Credit                                  | 0.023%     | 10/10/16        | BB             | 54,135       |
| 987                                                                                  | Starwood Property<br>Trust, Inc., Term Loan B                                       | 3.500%     | 4/17/20         | BB             | 968,511      |
| 2,240                                                                                | Walter Investment<br>Management<br>Corporation, Tranche B,<br>Term Loan, First Lien | 4.750%     | 12/18/20        | B+             | 1,967,409    |
| 5,247                                                                                | Total Real Estate<br>Investment Trust                                               |            |                 |                | 4,929,167    |
| <b>Real Estate Management &amp; Development 1.8% (1.3% of Total Investments)</b>     |                                                                                     |            |                 |                |              |
| 1,861                                                                                | Capital Automotive LP,<br>Term Loan, Second Lien                                    | 6.000%     | 4/30/20         | B1             | 1,863,773    |
| 1,582                                                                                | Capital Automotive LP,<br>Term Loan, Tranche B1                                     | 4.000%     | 4/10/19         | Ba2            | 1,576,385    |
| 3,443                                                                                | Total Real Estate<br>Management &<br>Development                                    |            |                 |                | 3,440,158    |
| <b>Semiconductors &amp; Semiconductor Equipment 2.3% (1.6% of Total Investments)</b> |                                                                                     |            |                 |                |              |
| 498                                                                                  | Avago Technologies,<br>Term Loan B                                                  | 3.750%     | 5/06/21         | BBB            | 497,233      |
| 1,965                                                                                | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B4                          | 4.250%     | 2/28/20         | B1             | 1,938,129    |
| 988                                                                                  | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B5                          | 5.000%     | 1/15/21         | B1             | 990,689      |
| 974                                                                                  | NXP Semiconductor<br>LLC, Term Loan D                                               | 3.250%     | 1/11/20         | BBB            | 963,856      |
| 4,425                                                                                | Total Semiconductors &<br>Semiconductor<br>Equipment                                |            |                 |                | 4,389,907    |
| <b>Software 9.8% (6.8% of Total Investments)</b>                                     |                                                                                     |            |                 |                |              |
| 892                                                                                  | Blackboard, Inc., Term<br>Loan B3                                                   | 4.750%     | 10/04/18        | B+             | 888,691      |
| 955                                                                                  | BMC Software, Inc.,<br>Initial Term Loan                                            | 5.000%     | 9/10/20         | B1             | 927,162      |
| 2,000                                                                                | Compuware<br>Corporation, Tranche<br>B2, Term Loan, First<br>Lien                   | 6.250%     | 12/15/21        | B              | 1,898,334    |
| 964                                                                                  |                                                                                     | 3.750%     | 11/02/18        | Ba3            | 949,823      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                              |                                                                  |        |          |      |            |
|------------------------------------------------------------------------------|------------------------------------------------------------------|--------|----------|------|------------|
|                                                                              | Emdeon Business Services LLC, Term Loan B2                       |        |          |      |            |
| 895                                                                          | Epicor Software Corporation, Term Loan, B2                       | 4.000% | 5/16/18  | Ba3  | 891,038    |
| 953                                                                          | Explorer Holdings, Inc., Term Loan                               | 6.000% | 5/02/18  | B+   | 953,550    |
| 3,052                                                                        | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20  | Ba3  | 2,983,798  |
| 600                                                                          | Micro Focus International PLC, Term Loan B                       | 5.250% | 11/19/21 | BB   | 583,313    |
| 900                                                                          | Micro Focus International PLC, Term Loan C                       | 4.500% | 11/20/19 | BB   | 868,950    |
| 2,688                                                                        | Misys PLC, Term Loan B, First Lien                               | 5.000% | 12/12/18 | B+   | 2,695,222  |
| 872                                                                          | SunGard Data Systems, Inc., Term Loan E                          | 4.000% | 3/08/20  | BB   | 866,565    |
| 708                                                                          | Vertafore, Inc., Term Loan, First Lien                           | 4.250% | 10/03/19 | B+   | 704,652    |
| 1,000                                                                        | Vertafore, Inc., Term Loan, Second Lien                          | 9.750% | 10/27/17 | CCC+ | 1,005,833  |
| 2,244                                                                        | Zebra Technologies Corporation, Term Loan B, First Lien          | 4.750% | 10/27/21 | BB+  | 2,260,130  |
| 18,723                                                                       | Total Software                                                   |        |          |      | 18,477,061 |
| <b>Specialty Retail 0.8% (0.6% of Total Investments)</b>                     |                                                                  |        |          |      |            |
| 1,036                                                                        | Jo-Ann Stores, Inc., Term Loan, First Lien                       | 4.000% | 3/16/18  | B+   | 1,007,524  |
| 499                                                                          | Pilot Travel Centers LLC, Term Loan B, First Lien                | 4.250% | 9/30/21  | BB   | 500,620    |
| 1,535                                                                        | Total Specialty Retail                                           |        |          |      | 1,508,144  |
| <b>Textiles, Apparel &amp; Luxury Goods 0.8% (0.6% of Total Investments)</b> |                                                                  |        |          |      |            |
| 1,490                                                                        | Polymer Group, Inc., Initial Term Loan                           | 5.250% | 12/19/19 | B2   | 1,480,358  |
| <b>Trading Companies &amp; Distributors 1.9% (1.3% of Total Investments)</b> |                                                                  |        |          |      |            |
| 2,925                                                                        | HD Supply, Inc., Term Loan                                       | 4.000% | 6/28/18  | B+   | 2,901,234  |
| 625                                                                          | Neff Rental/Neff Finance Closing Date Loan, Second Lien          | 7.250% | 6/09/21  | B    | 609,943    |
| 3,550                                                                        | Total Trading Companies & Distributors                           |        |          |      | 3,511,177  |
| <b>Transportation Infrastructure 0.3% (0.2% of Total Investments)</b>        |                                                                  |        |          |      |            |
| 31                                                                           | Ceva Group PLC, Canadian Term Loan                               | 6.500% | 3/19/21  | B2   | 28,525     |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|     |                                                            |        |         |    |         |
|-----|------------------------------------------------------------|--------|---------|----|---------|
| 180 | Ceva Group PLC, Dutch<br>B.V., Term Loan                   | 6.500% | 3/19/21 | B2 | 165,451 |
| 172 | Ceva Group PLC,<br>Synthetic Letter of Credit<br>Term Loan | 6.345% | 3/19/21 | B2 | 158,079 |
| 248 | Ceva Group PLC, US<br>Term Loan                            | 6.500% | 3/19/21 | B2 | 228,209 |
| 631 | Total Transportation<br>Infrastructure                     |        |         |    | 580,264 |

Nuveen Investments

58

| Principal Amount (000)                                                         | Description (1)                                                | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|--------------------------------------------------------------------------------|----------------------------------------------------------------|------------|--------------|-------------|--------------|
| <b>Wireless Telecommunication Services 1.3% (0.9% of Total Investments)</b>    |                                                                |            |              |             |              |
|                                                                                | Fairpoint Communications, Inc.,                                |            |              |             |              |
| \$ 2,456                                                                       | Term Loan B                                                    | 7.500%     | 2/11/19      | B           | \$ 2,457,019 |
|                                                                                | Total Variable Rate Senior Loan Interests (cost \$229,621,328) |            |              |             | 227,697,694  |
| \$ 232,196                                                                     |                                                                |            |              |             |              |
| Shares                                                                         | Description (1)                                                |            |              |             | Value        |
| <b>COMMON STOCKS 0.5% (0.3% of Total Investments)</b>                          |                                                                |            |              |             |              |
| <b>Diversified Consumer Services 0.5% (0.3% of Total Investments)</b>          |                                                                |            |              |             |              |
|                                                                                | Cengage Learning Holdings II LP, (5), (6)                      |            |              |             | \$ 874,478   |
| 39,749                                                                         | Total Common Stocks (cost \$1,286,905)                         |            |              |             | 874,478      |
| Principal Amount (000)                                                         | Description (1)                                                | Coupon     | Maturity     | Ratings (3) | Value        |
| <b>CORPORATE BONDS 19.1% (13.4% of Total Investments)</b>                      |                                                                |            |              |             |              |
| <b>Commercial Services &amp; Supplies 0.9% (0.6% of Total Investments)</b>     |                                                                |            |              |             |              |
| \$ 1,650                                                                       | NES Rental Holdings Inc., 144A                                 | 7.875%     | 5/01/18      | CCC+        | \$ 1,654,125 |
| <b>Communications Equipment 0.1% (0.1% of Total Investments)</b>               |                                                                |            |              |             |              |
| 250                                                                            | Avaya Inc., 144A                                               | 10.500%    | 3/01/21      | CCC+        | 204,688      |
| <b>Containers &amp; Packaging 0.4% (0.3% of Total Investments)</b>             |                                                                |            |              |             |              |
| 700                                                                            | Reynolds Group                                                 | 9.875%     | 8/15/19      | CCC+        | 743,750      |
| <b>Diversified Telecommunication Services 1.1% (0.8% of Total Investments)</b> |                                                                |            |              |             |              |
| 750                                                                            | IntelSat Limited                                               | 7.750%     | 6/01/21      | B           | 743,438      |
| 1,300                                                                          | IntelSat Limited                                               | 8.125%     | 6/01/23      | B           | 1,313,000    |
|                                                                                | Total Diversified Telecommunication Services                   |            |              |             | 2,056,438    |
| 2,050                                                                          |                                                                |            |              |             |              |
| <b>Health Care Equipment &amp; Supplies 1.6% (1.1% of Total Investments)</b>   |                                                                |            |              |             |              |
| 2,700                                                                          | Kinetic Concepts                                               | 10.500%    | 11/01/18     | B           | 2,963,250    |
| <b>Health Care Providers &amp; Services 1.3% (0.9% of Total Investments)</b>   |                                                                |            |              |             |              |
|                                                                                | Iasis Healthcare Capital Corporation                           | 8.375%     | 5/15/19      | CCC+        | 1,414,125    |
| 1,350                                                                          |                                                                |            |              |             |              |
| 1,000                                                                          | Truven Health Analytics Inc.                                   | 10.625%    | 6/01/20      | CCC+        | 975,000      |
|                                                                                | Total Health Care Providers & Services                         |            |              |             | 2,389,125    |
| 2,350                                                                          |                                                                |            |              |             |              |
| <b>Media 4.3% (3.0% of Total Investments)</b>                                  |                                                                |            |              |             |              |
|                                                                                | Clear Channel Communications, Inc.                             | 9.000%     | 12/15/19     | CCC+        | 3,495,375    |
| 3,585                                                                          |                                                                |            |              |             |              |
| 3,089                                                                          | Clear Channel Communications, Inc.                             | 14.000%    | 2/01/21      | CCC         | 2,533,005    |
|                                                                                | Clear Channel Communications, Inc.                             | 9.000%     | 3/01/21      | CCC+        | 970,000      |
| 1,000                                                                          |                                                                |            |              |             |              |
| 600                                                                            | Expo Event Transco Inc., 144A                                  | 9.000%     | 6/15/21      | B           | 618,000      |
| 500                                                                            |                                                                | 9.750%     | 4/01/21      | BB          | 553,750      |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|       |                                                                         |        |          |      |           |
|-------|-------------------------------------------------------------------------|--------|----------|------|-----------|
|       | McGraw-Hill Global<br>Education Holdings                                |        |          |      |           |
| 8,774 | Total Media                                                             |        |          |      | 8,170,130 |
|       | <b>Oil, Gas &amp; Consumable Fuels 0.6% (0.4% of Total Investments)</b> |        |          |      |           |
| 2,000 | Chaparral Energy Inc.                                                   | 9.875% | 10/01/20 | B    | 1,180,000 |
|       | <b>Pharmaceuticals 2.5% (1.8% of Total Investments)</b>                 |        |          |      |           |
| 1,000 | Jaguar Holding<br>Company I, 144A                                       | 9.375% | 10/15/17 | CCC+ | 1,020,000 |
| 2,000 | Valeant<br>Pharmaceuticals<br>International, 144A                       | 7.000% | 10/01/20 | B1   | 2,107,500 |
| 500   | Valeant<br>Pharmaceuticals<br>International, 144A                       | 7.250% | 7/15/22  | B1   | 533,750   |
| 1,000 | VPPI Escrow<br>Corporation, 144A                                        | 7.500% | 7/15/21  | B1   | 1,095,000 |
| 4,500 | Total Pharmaceuticals                                                   |        |          |      | 4,756,250 |

Nuveen Investments  
59

**JSD Nuveen Short Duration Credit Opportunities Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| Principal Amount (000)                                                               | Description (1)                                                    | Coupon  | Maturity | Ratings (3) | Value              |
|--------------------------------------------------------------------------------------|--------------------------------------------------------------------|---------|----------|-------------|--------------------|
| <b>Semiconductors &amp; Semiconductor Equipment 0.2% (0.1% of Total Investments)</b> |                                                                    |         |          |             |                    |
| \$ 250                                                                               | Advanced Micro Devices, Inc.                                       | 7.750%  | 8/01/20  | B           | \$ 238,125         |
| 166                                                                                  | Advanced Micro Devices, Inc.                                       | 7.500%  | 8/15/22  | B           | 156,663            |
| 416                                                                                  | Total Semiconductors & Semiconductor Equipment                     |         |          |             | 394,788            |
| <b>Software 2.3% (1.7% of Total Investments)</b>                                     |                                                                    |         |          |             |                    |
| 580                                                                                  | BMC Software Finance Inc., 144A                                    | 8.125%  | 7/15/21  | CCC+        | 506,775            |
| 450                                                                                  | Boxer Parent Company Inc./BMC Software, 144A                       | 9.000%  | 10/15/19 | CCC+        | 366,750            |
| 2,550                                                                                | Infor Us Inc.                                                      | 11.500% | 7/15/18  | B           | 2,779,500          |
| 750                                                                                  | Infor Us Inc.                                                      | 9.375%  | 4/01/19  | B           | 806,250            |
| 4,330                                                                                | Total Software                                                     |         |          |             | 4,459,275          |
| <b>Specialty Retail 0.3% (0.2% of Total Investments)</b>                             |                                                                    |         |          |             |                    |
| 500                                                                                  | 99 Cents Only Stores                                               | 11.000% | 12/15/19 | CCC+        | 526,250            |
| <b>Trading Companies &amp; Distributors 0.6% (0.4% of Total Investments)</b>         |                                                                    |         |          |             |                    |
| 1,000                                                                                | HD Supply Inc.                                                     | 11.500% | 7/15/20  | CCC+        | 1,140,000          |
| <b>Wireless Telecommunication Services 2.9% (2.0% of Total Investments)</b>          |                                                                    |         |          |             |                    |
| 500                                                                                  | FairPoint Communications Inc., 144A                                | 8.750%  | 8/15/19  | B           | 511,250            |
| 3,000                                                                                | Sprint Corporation                                                 | 7.875%  | 9/15/23  | BB          | 3,041,250          |
| 500                                                                                  | Sprint Corporation                                                 | 7.125%  | 6/15/24  | BB          | 486,250            |
| 1,250                                                                                | T-Mobile USA Inc.                                                  | 6.250%  | 4/01/21  | BB          | 1,290,625          |
| 75                                                                                   | T-Mobile USA Inc.                                                  | 6.731%  | 4/28/22  | BB          | 77,718             |
| 75                                                                                   | T-Mobile USA Inc.                                                  | 6.836%  | 4/28/23  | BB          | 78,187             |
| 5,400                                                                                | Total Wireless Telecommunication Services                          |         |          |             | 5,485,280          |
| \$ 36,620                                                                            | Total Corporate Bonds (cost \$36,175,647)                          |         |          |             | 36,123,349         |
| <b>Total Long-Term Investments (cost \$267,083,880)</b>                              |                                                                    |         |          |             | <b>264,695,521</b> |
| Principal Amount (000)                                                               | Description (1)                                                    | Coupon  | Maturity |             | Value              |
| <b>SHORT-TERM INVESTMENTS 2.8% (2.0% of Total Investments)</b>                       |                                                                    |         |          |             |                    |
| \$ 5,301                                                                             | Repurchase Agreement with Fixed Income Clearing Corporation, dated | 0.000%  | 2/02/15  |             | \$ 5,300,616       |

1/30/15,  
 repurchase price  
 \$5,300,616,  
 collateralized by  
 \$4,760,000 U.S.  
 Treasury Bonds,  
 9.250%, due 2/15/16,  
 value \$5,408,550

|                                                        |                      |
|--------------------------------------------------------|----------------------|
| <b>Total Short-Term Investments (cost \$5,300,616)</b> | <b>5,300,616</b>     |
| <b>Total Investments (cost \$272,384,496) 143.1%</b>   | <b>269,996,137</b>   |
| <b>Borrowings (45.2)% (7), (8)</b>                     | <b>(85,200,000)</b>  |
| <b>Other Assets Less Liabilities 2.1% (9)</b>          | <b>3,874,851</b>     |
| <b>Net Assets Applicable to Common Shares 100%</b>     | <b>\$188,670,988</b> |

Investments in Derivatives as of January 31, 2015

#### Interest Rate Swaps outstanding:

| Counterparty   | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation Depreciation |
|----------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|------------------|--------------------------------------|
| Morgan Stanley | \$17,500,000    | Receive                        | USD-LIBOR-BBA       | 1.659%                  | Monthly                      | 9/15/18          | \$ (426,790)                         |

#### Credit Default Swaps outstanding:

| Counterparty   | Reference Entity     | Buy/Sell Protection (10) | Current Credit Spread (11) | Notional Amount | Fixed Rate (Annualized) | Termination Date | Value     | Unrealized Appreciation Depreciation |
|----------------|----------------------|--------------------------|----------------------------|-----------------|-------------------------|------------------|-----------|--------------------------------------|
| Citibank Inc.  | Darden Restaurant's, | Buy                      | 1.36%                      | \$2,000,000     | 1.000%                  | 3/20/20          | \$ 32,024 | \$ (50,450)                          |
| Morgan Stanley | Avon Products,       | Buy                      | 11.64                      | 2,000,000       | 1.000                   | 3/20/20          | 423,746   | 62,531                               |
|                |                      |                          |                            | \$4,000,000     |                         |                  | \$455,770 | \$ 12,081                            |

Nuveen Investments  
 60

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Borrowings as a percentage of Total Investments is 31.6%.

(8) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(9) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives as presented on the Statement of Assets and Liabilities. The unrealized appreciation (depreciation) of exchange-cleared and exchange-traded derivatives is recognized as part of the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.

(10) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.

(11) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association

*See accompanying notes to financial statements.*

Nuveen Investments

61

---

JQC

## Nuveen Credit Strategies Income Fund

## Portfolio of Investments January 31, 2015 (Unaudited)

| Principal<br>Amount (000) | Description (1)                                                                | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value        |
|---------------------------|--------------------------------------------------------------------------------|------------|-----------------|----------------|--------------|
|                           | <b>LONG-TERM INVESTMENTS 140.5% (97.9% of Total Investments)</b>               |            |                 |                |              |
|                           | <b>VARIABLE RATE SENIOR LOAN INTERESTS 104.6% (72.9% of Total Investments)</b> |            |                 |                |              |
|                           | <b>(4)</b>                                                                     |            |                 |                |              |
|                           | <b>Aerospace &amp; Defense 0.3% (0.2% of Total Investments)</b>                |            |                 |                |              |
| \$ 4,550                  | B/E Aerospace, Inc.,<br>Term Loan B, First Lien                                | 4.000%     | 12/16/21        | BB+            | \$ 4,561,716 |
|                           | <b>Airlines 1.9% (1.3% of Total Investments)</b>                               |            |                 |                |              |
| 7,388                     | American Airlines, Inc.,<br>Term Loan                                          | 3.750%     | 6/27/19         | BB             | 7,349,794    |
| 16,660                    | Delta Air Lines, Inc.,<br>Term Loan B1                                         | 3.250%     | 10/18/18        | BBB            | 16,511,626   |
| 2,176                     | Delta Air Lines, Inc.,<br>Term Loan B                                          | 3.250%     | 4/20/17         | BBB            | 2,171,974    |
| 26,224                    | Total Airlines                                                                 |            |                 |                | 26,033,394   |
|                           | <b>Automobiles 1.0% (0.7% of Total Investments)</b>                            |            |                 |                |              |
| 3,572                     | Chrysler Group LLC,<br>Term Loan B                                             | 3.500%     | 5/24/17         | BB+            | 3,560,878    |
| 7,795                     | Formula One Group,<br>Term Loan, First Lien                                    | 4.750%     | 7/30/21         | B              | 7,563,540    |
| 2,000                     | Formula One Group,<br>Term Loan, Second Lien                                   | 7.750%     | 7/29/22         | CCC+           | 1,947,500    |
| 13,367                    | Total Automobiles                                                              |            |                 |                | 13,071,918   |
|                           | <b>Chemicals 4.0% (2.8% of Total Investments)</b>                              |            |                 |                |              |
| 13,492                    | Ineos US Finance LLC,<br>Cash Dollar, Term Loan                                | 3.750%     | 5/04/18         | BB             | 13,157,208   |
| 34,969                    | Univar, Inc., Term Loan                                                        | 5.000%     | 6/30/17         | B+             | 33,858,879   |
| 7,520                     | US Coatings Acquisition,<br>Term Loan B                                        | 3.750%     | 2/01/20         | B+             | 7,376,428    |
| 55,981                    | Total Chemicals                                                                |            |                 |                | 54,392,515   |
|                           | <b>Commercial Services &amp; Supplies 3.3% (2.3% of Total Investments)</b>     |            |                 |                |              |
| 9,717                     | ADS Waste Holdings,<br>Inc., Initial Term Loan,<br>Tranche B2                  | 3.750%     | 10/09/19        | B+             | 9,467,677    |
| 35,820                    | Millennium Laboratories,<br>Inc., Tranche B, Term<br>Loan                      | 5.250%     | 4/16/21         | B+             | 35,745,387   |
| 45,537                    | Total Commercial<br>Services & Supplies                                        |            |                 |                | 45,213,064   |
|                           | <b>Communications Equipment 1.1% (0.8% of Total Investments)</b>               |            |                 |                |              |
| 14,896                    | Telesat Canada Inc.,<br>Term Loan B                                            | 3.500%     | 3/28/19         | BB             | 14,783,843   |
|                           | <b>Computers &amp; Peripherals 1.9% (1.3% of Total Investments)</b>            |            |                 |                |              |

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                        |                                                                              |        |          |     |            |
|------------------------------------------------------------------------|------------------------------------------------------------------------------|--------|----------|-----|------------|
| 25,675                                                                 | Dell, Inc., Term Loan B                                                      | 4.500% | 4/29/20  | BBB | 25,725,143 |
| <b>Consumer Finance 1.4% (0.9% of Total Investments)</b>               |                                                                              |        |          |     |            |
| 15,000                                                                 | First Data Corporation,<br>Second New Dollar,<br>Term Loan                   | 3.668% | 3/24/17  | BB  | 14,857,500 |
| 3,500                                                                  | First Data Corporation,<br>Term Loan                                         | 3.668% | 3/23/18  | BB  | 3,439,846  |
| 18,500                                                                 | Total Consumer Finance                                                       |        |          |     | 18,297,346 |
| <b>Containers &amp; Packaging 1.3% (0.9% of Total Investments)</b>     |                                                                              |        |          |     |            |
| 18,100                                                                 | Reynolds Group<br>Holdings, Inc.,<br>Incremental US Term<br>Loan, First Lien | 4.000% | 12/01/18 | B+  | 17,932,478 |
| <b>Diversified Consumer Services 4.7% (3.3% of Total Investments)</b>  |                                                                              |        |          |     |            |
| 10,270                                                                 | Cengage Learning<br>Acquisitions, Inc., Exit<br>Term Loan                    | 7.000% | 3/31/20  | B+  | 10,220,811 |
| 30,626                                                                 | Hilton Hotels<br>Corporation, Term Loan<br>B2                                | 3.500% | 10/25/20 | BB+ | 30,315,095 |
| 8,039                                                                  | Laureate Education,<br>Inc., Term Loan B                                     | 5.000% | 6/15/18  | B   | 7,576,786  |
| 15,835                                                                 | ServiceMaster<br>Company, Term Loan                                          | 4.250% | 7/01/21  | B+  | 15,619,160 |
| 64,770                                                                 | Total Diversified<br>Consumer Services                                       |        |          |     | 63,731,852 |
| <b>Diversified Financial Services 0.0% (0.0% of Total Investments)</b> |                                                                              |        |          |     |            |
| 283                                                                    | Ocwen Financial<br>Corporation, Term Loan<br>B                               | 5.000% | 2/15/18  | B+  | 265,385    |

Nuveen Investments

62

| Principal Amount (000)                                                         | Description (1)                                          | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|--------------------------------------------------------------------------------|----------------------------------------------------------|------------|--------------|-------------|--------------|
| <b>Diversified Telecommunication Services 5.4% (3.8% of Total Investments)</b> |                                                          |            |              |             |              |
| \$ 10,440                                                                      | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan   | 3.750%     | 6/30/19      | BB          | \$10,339,945 |
| 9,000                                                                          | Level 3 Financing, Inc., Term Loan B, First Lien         | 4.500%     | 1/31/22      | BB          | 9,024,372    |
| 20,633                                                                         | WideOpenWest Finance LLC, Term Loan B                    | 4.750%     | 4/01/19      | Ba3         | 20,534,496   |
| 12,943                                                                         | Ziggo N.V., Term Loan B1                                 | 3.500%     | 1/15/22      | BB          | 12,634,016   |
| 8,340                                                                          | Ziggo N.V., Term Loan B2                                 | 3.500%     | 1/15/22      | BB          | 8,141,598    |
| 13,717                                                                         | Ziggo N.V., Term Loan B3, Delayed Draw                   | 3.500%     | 1/15/22      | BB          | 13,390,021   |
| 75,073                                                                         | Total Diversified Telecommunication Services             |            |              |             | 74,064,448   |
| <b>Energy Equipment &amp; Services 0.7% (0.5% of Total Investments)</b>        |                                                          |            |              |             |              |
| 6,072                                                                          | Drill Rigs Holdings, Inc., Tranche B1, Term Loan         | 6.000%     | 3/31/21      | B+          | 4,732,787    |
| 6,388                                                                          | Vantage Drilling Company, Term Loan B                    | 5.750%     | 3/28/19      | B           | 4,072,068    |
| 12,460                                                                         | Total Energy Equipment & Services                        |            |              |             | 8,804,855    |
| <b>Food &amp; Staples Retailing 4.7% (3.3% of Total Investments)</b>           |                                                          |            |              |             |              |
| 13,365                                                                         | Albertson's LLC, Term Loan B2                            | 4.750%     | 3/21/19      | BB          | 13,354,186   |
| 29,000                                                                         | Albertson's LLC, Term Loan B4                            | 5.500%     | 8/25/21      | BB          | 28,991,938   |
| 12,870                                                                         | BJ's Wholesale Club, Inc., Replacement Loan, First Lien  | 4.500%     | 9/26/19      | B           | 12,716,023   |
| 7,500                                                                          | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500%     | 3/26/20      | CCC         | 7,389,060    |
| 1,961                                                                          | Supervalu, Inc., New Term Loan                           | 4.500%     | 3/21/19      | BB          | 1,949,034    |
| 64,696                                                                         | Total Food & Staples Retailing                           |            |              |             | 64,400,241   |
| <b>Food Products 5.7% (4.0% of Total Investments)</b>                          |                                                          |            |              |             |              |
| 21,816                                                                         | H.J Heinz Company, Term Loan B2                          | 3.500%     | 6/05/20      | BB+         | 21,810,589   |
| 12,000                                                                         | Jacobs Douwe Egberts, Term Loan B                        | 3.500%     | 7/23/21      | BB          | 11,874,996   |
| 1,362                                                                          | NPC International, Inc., Term Loan B                     | 4.000%     | 12/28/18     | B1          | 1,334,270    |
| 42,515                                                                         | US Foods, Inc., Incremental Term Loan                    | 4.500%     | 3/31/19      | B2          | 42,435,448   |

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                           |                                         |          |     |            |
|--------|---------------------------------------------------------------------------|-----------------------------------------|----------|-----|------------|
| 77,693 | Total Food Products                                                       |                                         |          |     | 77,455,303 |
|        | <b>Health Care Equipment &amp; Supplies</b>                               | <b>5.1% (3.6% of Total Investments)</b> |          |     |            |
| 15,670 | Kinetic Concepts, Inc.,<br>Term Loan D1                                   | 4.000%                                  | 5/04/18  | BB  | 15,524,742 |
| 10,061 | Onex Carestream<br>Finance LP, Term Loan,<br>First Lien                   | 5.000%                                  | 6/07/19  | B+  | 10,060,840 |
| 11,672 | Onex Carestream<br>Finance LP, Term Loan,<br>Second Lien                  | 9.500%                                  | 12/07/19 | B   | 11,606,063 |
| 32,342 | United Surgical Partners<br>International, Inc.,<br>Incremental Term Loan | 4.750%                                  | 4/03/19  | B1  | 32,328,774 |
| 69,745 | Total Health Care<br>Equipment & Supplies                                 |                                         |          |     | 69,520,419 |
|        | <b>Health Care Providers &amp; Services</b>                               | <b>3.8% (2.7% of Total Investments)</b> |          |     |            |
| 21,598 | Community Health<br>Systems, Inc., Term<br>Loan D                         | 4.250%                                  | 1/27/21  | BB  | 21,614,448 |
| 440    | Community Health<br>Systems, Inc., Term<br>Loan E                         | 3.486%                                  | 1/25/17  | BB  | 437,886    |
| 21,525 | Drumm Investors LLC,<br>Term Loan                                         | 6.750%                                  | 5/04/18  | B   | 21,668,258 |
| 366    | HCA, Inc., Tranche B5,<br>Term Loan                                       | 2.921%                                  | 3/31/17  | BBB | 366,500    |
| 7,554  | National Mentor<br>Holdings, Inc., Term<br>Loan B                         | 4.250%                                  | 1/31/21  | B+  | 7,459,345  |
| 51,483 | Total Health Care<br>Providers & Services                                 |                                         |          |     | 51,546,437 |
|        | <b>Hotels, Restaurants &amp; Leisure</b>                                  | <b>4.8% (3.3% of Total Investments)</b> |          |     |            |
| 19,722 | Burger King<br>Corporation, Term Loan<br>B, First Lien                    | 4.500%                                  | 12/12/21 | B+  | 19,766,913 |
| 1,839  | CCM Merger, Inc., Term<br>Loan B                                          | 4.500%                                  | 8/08/21  | B+  | 1,835,058  |
| 6,963  | Landry's Restaraunts,<br>Inc., Term Loan B                                | 4.000%                                  | 4/24/18  | BB  | 6,948,642  |
| 3,415  | MGM Resorts<br>International, Term Loan<br>B                              | 3.500%                                  | 12/20/19 | BB  | 3,367,413  |
| 7,500  | Scientific Games<br>Corporation, Term Loan<br>B2                          | 6.000%                                  | 10/01/21 | BB  | 7,420,312  |
| 8,910  | Scientific Games<br>Corporation, Term Loan                                | 6.000%                                  | 10/18/20 | BB  | 8,817,185  |
| 17,124 | Station Casino LLC,<br>Term Loan B                                        | 4.250%                                  | 3/02/20  | B+  | 16,906,104 |
| 65,473 | Total Hotels,<br>Restaurants & Leisure                                    |                                         |          |     | 65,061,627 |

**Household Durables 0.9% (0.6% of Total Investments)**

|                    |                                          |        |          |    |            |
|--------------------|------------------------------------------|--------|----------|----|------------|
| 12,368             | Serta Simmons Holdings<br>LLC, Term Loan | 4.250% | 10/01/19 | B+ | 12,269,443 |
| Nuveen Investments |                                          |        |          |    |            |
| 63                 |                                          |        |          |    |            |

---

**JQC Nuveen Credit Strategies Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Principal<br/>Amount (000)</b>                                        | <b>Description (1)</b>                                     | <b>Coupon (4)</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b>  |
|--------------------------------------------------------------------------|------------------------------------------------------------|-------------------|-------------------------|------------------------|---------------|
| <b>Insurance 1.4% (0.9% of Total Investments)</b>                        |                                                            |                   |                         |                        |               |
| \$ 10,863                                                                | Hub International Holdings, Inc., Initial Term Loan        | 4.250%            | 10/02/20                | B1                     | \$ 10,556,035 |
| 7,841                                                                    | USI Holdings Corporation, Initial Term Loan                | 4.250%            | 12/27/19                | B1                     | 7,732,940     |
| 18,704                                                                   | Total Insurance                                            |                   |                         |                        | 18,288,975    |
| <b>Internet &amp; Catalog Retail 1.6% (1.1% of Total Investments)</b>    |                                                            |                   |                         |                        |               |
| 22,000                                                                   | Travelport LLC, Term Loan B, First Lien                    | 6.000%            | 9/02/21                 | B2                     | 22,060,500    |
| <b>Internet Software &amp; Services 3.4% (2.4% of Total Investments)</b> |                                                            |                   |                         |                        |               |
| 36,860                                                                   | Sabre Inc., Term Loan                                      | 4.000%            | 2/18/19                 | Ba3                    | 36,376,413    |
| 10,000                                                                   | Tibco Software, Inc., Term Loan B                          | 6.500%            | 11/25/20                | B1                     | 9,800,000     |
| 46,860                                                                   | Total Internet Software & Services                         |                   |                         |                        | 46,176,413    |
| <b>IT Services 0.4% (0.3% of Total Investments)</b>                      |                                                            |                   |                         |                        |               |
| 5,777                                                                    | Zayo Group LLC, Term Loan B                                | 4.000%            | 7/02/19                 | B1                     | 5,728,386     |
| <b>Leisure Equipment &amp; Products 0.5% (0.4% of Total Investments)</b> |                                                            |                   |                         |                        |               |
| 7,543                                                                    | Bombardier Recreational Products, Inc., Term Loan          | 4.000%            | 1/30/19                 | BB+                    | 7,388,855     |
| <b>Machinery 0.4% (0.3% of Total Investments)</b>                        |                                                            |                   |                         |                        |               |
| 5,925                                                                    | Rexnord LLC, Term Loan B                                   | 4.000%            | 8/21/20                 | BB                     | 5,831,498     |
| <b>Media 10.3% (7.2% of Total Investments)</b>                           |                                                            |                   |                         |                        |               |
| 7,382                                                                    | Acquisitions Cogeco Cable II L.P., Term Loan B             | 3.250%            | 11/30/19                | BB                     | 7,237,498     |
| 117                                                                      | Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan | 4.250%            | 7/23/21                 | B1                     | 116,368       |
| 3,523                                                                    | Advantage Sales & Marketing, Inc., Term Loan, First Lien   | 4.250%            | 7/25/21                 | B1                     | 3,491,026     |
| 2,950                                                                    | Advantage Sales & Marketing, Inc., Term Loan, Second Lien  | 7.500%            | 7/25/22                 | CCC+                   | 2,898,375     |
| 561                                                                      | Charter Communications Operating Holdings LLC, Term Loan F | 3.000%            | 1/03/21                 | Baa3                   | 553,244       |

## Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                         |                                                                         |        |          |      |             |
|-------------------------------------------------------------------------|-------------------------------------------------------------------------|--------|----------|------|-------------|
| 1,235                                                                   | Clear Channel Communications, Inc.,<br>Tranche D, Term Loan             | 6.921% | 1/30/19  | CCC+ | 1,154,566   |
| 1,358                                                                   | Clear Channel Communications, Inc., Term Loan E                         | 7.671% | 7/30/19  | CCC+ | 1,287,069   |
| 33,847                                                                  | Cumulus Media, Inc.,<br>Term Loan B                                     | 4.250% | 12/23/20 | B+   | 33,148,579  |
| 31,183                                                                  | EMI Music Publishing LLC, Term Loan B                                   | 3.750% | 6/29/18  | BB   | 30,831,335  |
| 19,164                                                                  | Interactive Data Corporation, Term Loan B, DD1                          | 4.750% | 5/02/21  | B+   | 19,133,816  |
| 4,846                                                                   | Springer Science & Business Media, Inc.,<br>Term Loan B3                | 4.750% | 8/14/20  | B    | 4,808,151   |
| 32,143                                                                  | Tribune Company,<br>Term Loan B                                         | 4.000% | 12/27/20 | BB+  | 31,760,885  |
| 4,302                                                                   | Univision Communications, Inc.,<br>Replacement Term Loan, First Lien    | 4.000% | 3/01/20  | B+   | 4,243,184   |
| 142,611                                                                 | Total Media                                                             |        |          |      | 140,664,096 |
| <b>Multiline Retail 0.4% (0.3% of Total Investments)</b>                |                                                                         |        |          |      |             |
| 5,850                                                                   | Hudson's Bay Company, Term Loan B, First Lien                           | 4.750% | 11/04/20 | BB   | 5,873,289   |
| <b>Oil, Gas &amp; Consumable Fuels 0.7% (0.5% of Total Investments)</b> |                                                                         |        |          |      |             |
| 3,870                                                                   | Crestwood Holdings LLC, Term Loan B                                     | 7.000% | 6/19/19  | B2   | 3,566,500   |
| 8,778                                                                   | Fieldwood Energy LLC,<br>Term Loan, Second Lien                         | 8.375% | 9/30/20  | B2   | 5,380,746   |
| 12,648                                                                  | Total Oil, Gas & Consumable Fuels                                       |        |          |      | 8,947,246   |
| <b>Pharmaceuticals 6.4% (4.4% of Total Investments)</b>                 |                                                                         |        |          |      |             |
| 34,446                                                                  | Pharmaceutical Product Development, Inc.,<br>Term Loan B, First Lien    | 4.000% | 12/01/18 | Ba2  | 34,338,727  |
| 27,404                                                                  | Quintiles Transnational Corp., Term Loan B3                             | 3.750% | 6/08/18  | BB+  | 27,129,370  |
| 15,512                                                                  | Valeant Pharmaceuticals International, Inc., Term Loan E                | 3.500% | 8/05/20  | Ba1  | 15,429,959  |
| 8,528                                                                   | Valeant Pharmaceuticals International, Inc.,<br>Tranche B, Term Loan C2 | 3.500% | 12/11/19 | Ba1  | 8,482,634   |
| 1,279                                                                   |                                                                         | 3.500% | 2/13/19  | Ba1  | 1,272,495   |

|        |                                                                                  |                    |         |     |            |
|--------|----------------------------------------------------------------------------------|--------------------|---------|-----|------------|
|        | Valeant<br>Pharmaceuticals<br>International, Inc.,<br>Tranche B, Term Loan<br>D2 |                    |         |     |            |
| 87,169 | Total Pharmaceuticals                                                            |                    |         |     | 86,653,185 |
|        | <b>Professional Services 0.1% (0.1% of Total Investments)</b>                    |                    |         |     |            |
| 935    | Ceridian Corporation,<br>Term Loan B2                                            |                    |         |     | 920,523    |
|        |                                                                                  | 4.500%             | 9/15/20 | Ba3 |            |
|        |                                                                                  | Nuveen Investments |         |     |            |
|        |                                                                                  | 64                 |         |     |            |

---

| Principal<br>Amount (000)                                                            | Description (1)                                                                        | Coupon (4) | Maturity<br>(2) | Ratings<br>(3) | Value         |
|--------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|------------|-----------------|----------------|---------------|
| <b>Real Estate Investment Trust 3.5% (2.4% of Total Investments)</b>                 |                                                                                        |            |                 |                |               |
| \$ 26,007                                                                            | iStar Financial, Inc.,<br>Term Loan, Tranche<br>A2, First Lien                         | 7.000%     | 3/19/17         | Ba3            | \$ 26,738,230 |
| 17,225                                                                               | Realogy Corporation,<br>Initial Term Loan B                                            | 3.750%     | 3/05/20         | BB             | 16,996,534    |
| 4,340                                                                                | Walter Investment<br>Management<br>Corporation, Tranche<br>B, Term Loan, First<br>Lien | 4.750%     | 12/18/20        | B+             | 3,811,636     |
| 47,572                                                                               | Total Real Estate<br>Investment Trust                                                  |            |                 |                | 47,546,400    |
| <b>Real Estate Management &amp; Development 1.6% (1.1% of Total Investments)</b>     |                                                                                        |            |                 |                |               |
| 21,656                                                                               | Capital Automotive<br>LP, Term Loan,<br>Tranche B1                                     | 4.000%     | 4/10/19         | Ba2            | 21,583,406    |
| <b>Semiconductors &amp; Semiconductor Equipment 5.3% (3.7% of Total Investments)</b> |                                                                                        |            |                 |                |               |
| 37,810                                                                               | Avago Technologies,<br>Term Loan B                                                     | 3.750%     | 5/06/21         | BBB            | 37,789,734    |
| 35,371                                                                               | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche<br>B4                          | 4.250%     | 2/28/20         | B1             | 34,884,928    |
| 73,181                                                                               | Total Semiconductors<br>& Semiconductor<br>Equipment                                   |            |                 |                | 72,674,662    |
| <b>Software 14.2% (9.9% of Total Investments)</b>                                    |                                                                                        |            |                 |                |               |
| 5,797                                                                                | Blackboard, Inc.,<br>Term Loan B3                                                      | 4.750%     | 10/04/18        | B+             | 5,776,491     |
| 38,211                                                                               | BMC Software, Inc.,<br>Initial Term Loan                                               | 5.000%     | 9/10/20         | B1             | 37,086,482    |
| 12,000                                                                               | Compuware<br>Corporation, Tranche<br>B2, Term Loan, First<br>Lien                      | 6.250%     | 12/15/21        | B              | 11,390,004    |
| 28,531                                                                               | Datatel Parent Corp,<br>Term Loan B1                                                   | 4.000%     | 7/19/18         | BB             | 28,277,058    |
| 17,023                                                                               | Emdeon Business<br>Services LLC, Term<br>Loan B2                                       | 3.750%     | 11/02/18        | Ba3            | 16,778,551    |
| 24,705                                                                               | Infor Global Solutions<br>Intermediate<br>Holdings, Ltd., Term<br>Loan B5              | 3.750%     | 6/03/20         | Ba3            | 24,152,089    |
| 18,169                                                                               | Kronos Incorporated,<br>Initial Term Loan,<br>Second Lien                              | 9.750%     | 4/30/20         | CCC            | 18,600,854    |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|                                                                              |                                                                  |         |          |      |               |
|------------------------------------------------------------------------------|------------------------------------------------------------------|---------|----------|------|---------------|
| 10,350                                                                       | Micro Focus International PLC, Term Loan B                       | 5.250%  | 11/19/21 | BB   | 10,062,146    |
| 1,650                                                                        | Micro Focus International PLC, Term Loan C                       | 4.500%  | 11/20/19 | BB   | 1,593,075     |
| 15,000                                                                       | Misys PLC, Term Loan, Second Lien                                | 12.000% | 6/12/19  | CCC+ | 16,331,250    |
| 4,794                                                                        | SunGard Data Systems, Inc., Term Loan E                          | 4.000%  | 3/08/20  | BB   | 4,766,109     |
| 10,000                                                                       | Vertafore, Inc., Term Loan, Second Lien                          | 9.750%  | 10/27/17 | CCC+ | 10,058,330    |
| 8,976                                                                        | Zebra Technologies Corporation, Term Loan B, First Lien          | 4.750%  | 10/27/21 | BB+  | 9,040,521     |
| 195,206                                                                      | Total Software                                                   |         |          |      | 193,912,960   |
| <b>Specialty Retail 0.9% (0.6% of Total Investments)</b>                     |                                                                  |         |          |      |               |
| 7,780                                                                        | Burlington Coat Factory Warehouse Corporation, Term Loan B3      | 4.250%  | 8/13/21  | B+   | 7,729,430     |
| 1,728                                                                        | Jo-Ann Stores, Inc., Term Loan, First Lien                       | 4.000%  | 3/16/18  | B+   | 1,680,690     |
| 2,870                                                                        | Michaels Stores, Inc. Term Loan, First Lien                      | 3.750%  | 1/28/20  | Ba3  | 2,823,183     |
| 12,378                                                                       | Total Specialty Retail                                           |         |          |      | 12,233,303    |
| <b>Trading Companies &amp; Distributors 1.5% (1.0% of Total Investments)</b> |                                                                  |         |          |      |               |
| 20,475                                                                       | HD Supply, Inc., Term Loan                                       | 4.000%  | 6/28/18  | B+   | 20,308,641    |
| \$ 1,443,364                                                                 | Total Variable Rate Senior Loan Interests (cost \$1,435,116,771) |         |          |      | 1,423,923,765 |
| <b>Shares</b>                                                                | <b>Description (1)</b>                                           |         |          |      | <b>Value</b>  |
| <b>COMMON STOCKS 4.2% (2.9% of Total Investments)</b>                        |                                                                  |         |          |      |               |
| <b>Aerospace &amp; Defense 0.1% (0.1% of Total Investments)</b>              |                                                                  |         |          |      |               |
| 3,412                                                                        | BE Aerospace Inc.                                                |         |          |      | \$ 199,022    |
| 1,875                                                                        | Boeing Company                                                   |         |          |      | 272,569       |
| 11,810                                                                       | GenCorp Inc., (5)                                                |         |          |      | 198,408       |
| 3,611                                                                        | Honeywell International Inc.                                     |         |          |      | 353,011       |
| 957                                                                          | Lockheed Martin Corporation                                      |         |          |      | 180,270       |
| 987                                                                          | Raytheon Company                                                 |         |          |      | 98,749        |
|                                                                              | Total Aerospace & Defense                                        |         |          |      | 1,302,029     |
| <b>Air Freight &amp; Logistics 0.0% (0.0% of Total Investments)</b>          |                                                                  |         |          |      |               |
| 1,354                                                                        | FedEx Corporation                                                |         |          |      | 228,975       |
| 2,746                                                                        | Park Ohio Holdings Corporation                                   |         |          |      | 146,719       |
| 1,062                                                                        |                                                                  |         |          |      | 104,968       |

United Parcel  
Service, Inc., Class B

Total Air Freight & Logistics

480,662

Nuveen Investments  
65

---

**JQC Nuveen Credit Strategies Income Fund****Portfolio of Investments** (continued) **January 31, 2015** (Unaudited)

| <b>Shares</b> | <b>Description (1)</b>                                    | <b>Value</b>     |
|---------------|-----------------------------------------------------------|------------------|
|               | <b>Airlines 0.0% (0.0% of Total Investments)</b>          |                  |
| 8,675         | JetBlue Airways Corporation, (5)                          | \$ 145,653       |
| 5,913         | Southwest Airlines Co.                                    | 267,149          |
| 2,070         | United Continental Holdings Inc., (5)                     | 143,596          |
|               | <b>Total Airlines</b>                                     | <b>556,398</b>   |
|               | <b>Auto Components 0.0% (0.0% of Total Investments)</b>   |                  |
| 1,865         | Remy International Inc.                                   | 39,669           |
|               | <b>Automobiles 0.0% (0.0% of Total Investments)</b>       |                  |
| 3,485         | Winnebago Industries Inc.                                 | 69,317           |
|               | <b>Banks 0.1% (0.1% of Total Investments)</b>             |                  |
| 3,811         | Banner Corporation                                        | 153,888          |
| 5,579         | FCB Financial Holdings, Inc., Class A Shares, (5)         | 126,030          |
| 6,320         | Pacwest Bancorp.                                          | 270,212          |
| 5,201         | Privatebancorp, Inc.                                      | 157,798          |
| 5,579         | Trico Bancshares                                          | 130,270          |
| 3,793         | Wintrust Financial Corporation                            | 164,882          |
|               | <b>Total Banks</b>                                        | <b>1,003,080</b> |
|               | <b>Beverages 0.1% (0.1% of Total Investments)</b>         |                  |
| 7,711         | Coca-Cola Company                                         | 317,462          |
| 1,915         | Constellation Brands, Inc., Class A, (5)                  | 211,512          |
| 4,710         | PepsiCo, Inc.                                             | 441,704          |
|               | <b>Total Beverages</b>                                    | <b>970,678</b>   |
|               | <b>Biotechnology 0.1% (0.1% of Total Investments)</b>     |                  |
| 3,042         | Amgen Inc.                                                | 463,175          |
| 790           | Biogen Idec Inc., (5)                                     | 307,436          |
| 2,074         | Celgene Corporation, (5)                                  | 247,138          |
| 8,830         | Emergent BioSolutions, Inc., (5)                          | 247,505          |
| 3,534         | Gilead Sciences, Inc.                                     | 370,469          |
| 2,636         | ISIS Pharmaceuticals, Inc., (5)                           | 180,592          |
| 140           | Regeneron Pharmaceuticals, Inc., (5)                      | 58,332           |
| 1,127         | Vertex Pharmaceuticals Inc., (5)                          | 124,128          |
|               | <b>Total Biotechnology</b>                                | <b>1,998,775</b> |
|               | <b>Building Products 0.0% (0.0% of Total Investments)</b> |                  |
| 3,251         | Trex Company Inc., (5)                                    | 138,265          |
|               | <b>Capital Markets 0.1% (0.1% of Total Investments)</b>   |                  |
| 8,922         |                                                           | 124,819          |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                   |           |
|--------|---------------------------------------------------|-----------|
|        | American Capital Limited,<br>(5)                  |           |
| 1,955  | Ameriprise Financial, Inc.                        | 244,258   |
| 6,270  | Charles Schwab<br>Corporation                     | 162,895   |
| 12,914 | KCG Holdings Inc., Class<br>A Shares, (5)         | 157,938   |
| 10,293 | NorthStar Asset<br>Management Group Inc.          | 217,903   |
| 2,361  | SEI Investments<br>Company                        | 94,841    |
|        | Total Capital Markets                             | 1,002,654 |
|        | <b>Chemicals 0.1% (0.1% of Total Investments)</b> |           |
| 4,587  | Axalta Coating Systems<br>Limited, (5)            | 117,748   |
| 3,476  | E.I. Du Pont de Nemours<br>and Company            | 247,526   |
| 860    | International Flavors &<br>Fragrances Inc.        | 91,255    |
| 1,747  | LyondellBasell Industries<br>NV                   | 138,170   |
| 3,251  | Minerals Technologies<br>Inc.                     | 212,388   |
| 198    | NewMarket Corporation                             | 89,035    |
| 1,107  | PPG Industries, Inc.                              | 246,728   |
| 711    | Praxair, Inc.                                     | 85,739    |
|        | Total Chemicals                                   | 1,228,589 |

Nuveen Investments

| Shares  | Description (1)                                                                | Value      |
|---------|--------------------------------------------------------------------------------|------------|
|         | <b>Commercial Services &amp; Supplies 0.0% (0.0% of Total Investments)</b>     |            |
| 11,828  | CECO Environmental Corporation                                                 | \$ 162,280 |
| 3,882   | G&K Services, Inc.                                                             | 272,128    |
|         | Total Commercial Services & Supplies                                           | 434,408    |
|         | <b>Communications Equipment 0.1% (0.0% of Total Investments)</b>               |            |
| 4,082   | CommScope Holding Company Inc., (5)                                            | 114,725    |
| 1,598   | F5 Networks, Inc., (5)                                                         | 178,369    |
| 3,573   | QUALCOMM, Inc.                                                                 | 223,170    |
| 7,656   | Radware, Limited, (5)                                                          | 147,301    |
|         | Total Communications Equipment                                                 | 663,565    |
|         | <b>Computers &amp; Peripherals 0.2% (0.1% of Total Investments)</b>            |            |
| 18,374  | Apple, Inc.                                                                    | 2,152,698  |
| 4,187   | EMC Corporation                                                                | 108,569    |
| 1,994   | SanDisk Corporation                                                            | 151,365    |
|         | Total Computers & Peripherals                                                  | 2,412,632  |
|         | <b>Construction Materials 0.0% (0.0% of Total Investments)</b>                 |            |
| 3,775   | Caesarstone Sdot-Yam Limited, (5)                                              | 234,428    |
|         | <b>Consumer Finance 0.0% (0.0% of Total Investments)</b>                       |            |
| 3,742   | American Express Company                                                       | 301,942    |
|         | <b>Containers &amp; Packaging 0.0% (0.0% of Total Investments)</b>             |            |
| 2,635   | Packaging Corp. of America                                                     | 199,865    |
|         | <b>Diversified Consumer Services 0.7% (0.5% of Total Investments)</b>          |            |
| 403,318 | Cengage Learning Holdings II LP, (5), (7)                                      | 8,872,996  |
|         | <b>Diversified Financial Services 0.0% (0.0% of Total Investments)</b>         |            |
| 652     | Moody's Corporation                                                            | 59,547     |
|         | <b>Diversified Telecommunication Services 0.0% (0.0% of Total Investments)</b> |            |
| 3,990   | Consolidated Communications Holdings, Inc.                                     | 92,887     |
| 10,279  | Verizon Communications Inc.                                                    | 469,853    |
|         | Total Diversified Telecommunication Services                                   | 562,740    |
|         | <b>Electric Utilities 0.1% (0.0% of Total Investments)</b>                     |            |
| 13,198  | Portland General Electric Company                                              | 523,961    |
| 5,128   | Unitil Corp.                                                                   | 191,582    |
|         | Total Electric Utilities                                                       | 715,543    |
|         | <b>Electrical Equipment 0.0% (0.0% of Total Investments)</b>                   |            |
| 3,583   | Ametek Inc.                                                                    | 171,626    |
| 5,833   | Generac Holdings Inc., (5)                                                     | 255,135    |
|         | Total Electrical Equipment                                                     | 426,761    |

**Electronic Equipment, Instruments & Components 0.0% (0.0% of Total Investments)**

|       |                                                      |         |
|-------|------------------------------------------------------|---------|
| 9,969 | Newport Corporation, (5)                             | 184,626 |
| 3,342 | SYNNEX Corporation                                   | 247,943 |
| 5,833 | Vishay Precision Group Inc., (5)                     | 97,061  |
|       | Total Electronic Equipment, Instruments & Components | 529,630 |

**Energy Equipment & Services 0.0% (0.0% of Total Investments)**

|       |                                   |         |
|-------|-----------------------------------|---------|
| 2,202 | Halliburton Company               | 88,058  |
| 4,092 | Schlumberger Limited              | 337,140 |
|       | Total Energy Equipment & Services | 425,198 |

Nuveen Investments

67

**JQC Nuveen Credit Strategies Income Fund****Portfolio of Investments (continued) January 31, 2015 (Unaudited)**

| <b>Shares</b>                                                                | <b>Description (1)</b>                            | <b>Value</b>     |
|------------------------------------------------------------------------------|---------------------------------------------------|------------------|
| <b>Food &amp; Staples Retailing 0.1% (0.1% of Total Investments)</b>         |                                                   |                  |
| 1,159                                                                        | Casey's General Stores, Inc.                      | \$ 105,817       |
| 2,798                                                                        | Costco Wholesale Corporation                      | 400,086          |
| 3,581                                                                        | Kroger Co.                                        | 247,268          |
| 22,030                                                                       | Rite Aid Corporation, (5)                         | 153,769          |
| 5,255                                                                        | Walgreens Boots Alliance Inc.                     | 387,556          |
|                                                                              | <b>Total Food &amp; Staples Retailing</b>         | <b>1,294,496</b> |
| <b>Food Products 0.1% (0.1% of Total Investments)</b>                        |                                                   |                  |
| 7,205                                                                        | Dean Foods Company                                | 130,555          |
| 2,381                                                                        | General Mills, Inc.                               | 124,955          |
| 1,618                                                                        | Hershey Foods Corporation                         | 165,376          |
| 1,473                                                                        | Kraft Foods Inc.                                  | 96,246           |
| 1,067                                                                        | Mead Johnson Nutrition Company, Class A Shares    | 105,089          |
| 1,354                                                                        | Sanderson Farms Inc.                              | 108,266          |
| 8,740                                                                        | WhiteWave Foods Company, (5)                      | 288,158          |
|                                                                              | <b>Total Food Products</b>                        | <b>1,018,645</b> |
| <b>Gas Utilities 0.0% (0.0% of Total Investments)</b>                        |                                                   |                  |
| 1,821                                                                        | Laclede Group Inc.                                | 97,897           |
| <b>Health Care Equipment &amp; Supplies 0.1% (0.0% of Total Investments)</b> |                                                   |                  |
| 3,160                                                                        | Baxter International, Inc.                        | 222,180          |
| 2,005                                                                        | DexCom, Inc., (5)                                 | 119,859          |
| 3,666                                                                        | Halyard Health Inc., (5)                          | 163,394          |
| 3,540                                                                        | Insulet Corporation, (5)                          | 104,041          |
| 10,619                                                                       | Merit Medical Systems, Inc., (5)                  | 162,789          |
| 4,100                                                                        | Wright Medical Group, Inc., (5)                   | 100,081          |
|                                                                              | <b>Total Health Care Equipment &amp; Supplies</b> | <b>872,344</b>   |
| <b>Health Care Providers &amp; Services 0.1% (0.1% of Total Investments)</b> |                                                   |                  |
| 5,471                                                                        | AMN Healthcare Services Inc., (5)                 | 102,964          |
| 7,026                                                                        | Capital Senior Living Corporation, (5)            | 167,711          |
| 2,172                                                                        | Express Scripts, Holding Company, (5)             | 175,302          |
| 2,566                                                                        | HCA Holdings Inc., (5)                            | 181,673          |
| 8,073                                                                        | Kindred Healthcare Inc.                           | 149,028          |
| 1,955                                                                        | McKesson HBOC Inc.                                | 415,731          |
| 5,616                                                                        |                                                   | 129,224          |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSRS

|        |                                                                           |           |
|--------|---------------------------------------------------------------------------|-----------|
|        | Pharmerica Corporation,<br>(5)                                            |           |
| 7,820  | Select Medical Corporation                                                | 105,726   |
| 3,775  | Team Health Holdings Inc., (5)                                            | 195,168   |
| 14,791 | Universal American Corporation, (5)                                       | 133,563   |
|        | Total Health Care Providers & Services                                    | 1,756,090 |
|        | <b>Health Care Technology 0.0% (0.0% of Total Investments)</b>            |           |
| 11,503 | MedAssets Inc., (5)                                                       | 212,921   |
|        | <b>Hotels, Restaurants &amp; Leisure 0.2% (0.1% of Total Investments)</b> |           |
| 3,955  | Brinker International Inc.                                                | 231,091   |
| 3,467  | Cheesecake Factory Inc.                                                   | 182,052   |
| 8,307  | ClubCorp Holdings Inc.                                                    | 141,302   |
| 13,002 | Denny's Corporation, (5)                                                  | 141,462   |
| 1,550  | Dominos Pizza Inc.                                                        |           |